



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: 22/09/2014

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 22/09/2014	Any day expiry		11.13800	11.13800		11.07880	11.07880		10.96	0.00	0	0.00
\$ / R	On 25/09/2014	Any day expiry		11.16930	11.16930		11.08050	11.08050		10.40	0.00	0	5,000.00
\$ / R	On 25/09/2014	Any day expiry	10.94	Call	231.56160	0.23156	158.12260	0.15812	231.562	13.24	0.00	0	5,000.00
\$ / R	On 26/09/2014	Any day expiry		11.16750	11.16750		11.08200	11.08200		10.50	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	0.67120	0.00067	6.63600	0.00664	0.671	14.15	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	0.01020	0.00001	0.01140	0.00001	0.010	40.51	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry		11.17290	11.17290		11.08640	11.08640		9.78	0.00	0	0.00
\$ / R	On 30/09/2014	Any day expiry		11.17470	11.17470		11.08780	11.08780		10.03	0.00	0	1,748.00
\$ / R	On 06/10/2014	Any day expiry		11.18560	11.18560		11.12100	11.12100		10.53	0.00	0	0.00
\$ / R	On 06/10/2014	Any day expiry	11.12	Call	131.15150	0.13115	0.00000	0.00000	131.151	10.87	1,292,200.00	10,000	10,000.00
\$ / R	On 08/10/2014	Any day expiry		11.18930	11.18930		11.10220	11.10220		10.69	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	456.29050	0.45629	377.29820	0.37730	456.291	12.41	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry		11.22760	11.22760		11.14080	11.14080		10.94	0.00	0	668.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	18.32050	0.01832	32.96560	0.03297	18.320	9.91	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	0.43880	0.00044	0.38430	0.00038	0.439	18.78	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry		11.23860	11.23860		11.15160	11.15160		10.92	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	2.27570	0.00228	3.02250	0.00302	2.276	13.27	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	33.74320	0.03374	30.45030	0.03045	33.743	14.39	0.00	0	3,882.00

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 05/11/2014	Any day expiry		11.24040	11.24040	11.15340	11.15340		10.94	0.00	0	0.00
\$ / R	10.75	Call	507.76500		0.50776		433.62020	0.43362	507.765	9.91	0.00	0	10,000.00
\$ / R	11.20	Call	189.44290		0.18944		154.19170	0.15419	189.443	10.84	0.00	0	10,000.00
\$ / R		On 12/11/2014	Any day expiry		11.25330	11.25330	11.16610	11.16610		10.91	0.00	0	711.00
\$ / R		On 25/11/2014	Any day expiry		11.27710	11.27710	11.18960	11.18960		10.87	0.00	0	0.00
\$ / R	10.80	Put	38.13260		0.03813		56.46150	0.05646	38.133	10.18	0.00	0	500.00
\$ / R	13.61	Call	4.04760		0.00405		3.87420	0.00387	4.048	19.75	0.00	0	500.00
\$ / R		On 28/11/2014	Any day expiry		11.28290	11.28290	11.19530	11.19530		11.11	0.00	0	0.00
\$ / R		On 10/12/2014	Any day expiry		11.30600	11.30600	11.21790	11.21790		11.10	0.00	0	1,800.00
\$ / R		On 11/12/2014	Any day expiry		11.30790	11.30790	11.21980	11.21980		11.10	0.00	0	4,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future		11.30980	11.30980	11.22170	11.22170		11.11	628,632,613.40	55,583	895,482.00
\$ / R	9.09	Put	0.74850		0.00075		0.91650	0.00092	0.748	16.92	0.00	0	1,402.00
\$ / R	9.44	Put	1.42450		0.00142		1.72530	0.00173	1.424	15.26	0.00	0	11,976.00
\$ / R	9.78	Put	2.77060		0.00277		3.33570	0.00334	2.771	13.64	0.00	0	41,000.00
\$ / R	9.88	Put	3.40260		0.00340		4.09390	0.00409	3.403	13.17	0.00	0	79,241.00
\$ / R	10.00	Put	4.38470		0.00438		5.27570	0.00528	4.385	12.60	0.00	0	38,500.00
\$ / R	10.10	Call	1,215.25100		1.21525		1,128.26370	1.12826	1,215.251	12.12	0.00	0	1,260.00
\$ / R	10.10	Put	5.45100		0.00545		6.56370	0.00656	5.451	12.12	0.00	0	6,581.00
\$ / R	10.30	Call	1,019.64680		1.01965		934.39990	0.93440	1,019.647	11.46	0.00	0	1,130.00
\$ / R	10.34	Put	11.17740		0.01118		14.45830	0.01446	11.177	11.35	0.00	0	2,490.00
\$ / R	10.35	Put	11.53640		0.01154		14.93320	0.01493	11.536	11.32	0.00	0	5,000.00
\$ / R	10.36	Put	11.90600		0.01191		15.42220	0.01542	11.906	11.29	0.00	0	2,490.00
\$ / R	10.38	Put	12.68090		0.01268		16.44670	0.01645	12.681	11.23	0.00	0	500.00
\$ / R	10.40	Put	13.50410		0.01350		17.53460	0.01753	13.504	11.18	0.00	0	7,300.00
\$ / R	10.44	Put	15.30680		0.01531		19.91880	0.01992	15.307	11.07	0.00	0	2,491.00
\$ / R	10.45	Put	15.79250		0.01579		20.56040	0.02056	15.793	11.04	0.00	0	5,000.00
\$ / R	10.49	Put	17.88630		0.01789		23.32770	0.02333	17.886	10.92	0.00	0	3,000.00
\$ / R	10.50	Put	18.45000		0.01845		24.07160	0.02407	18.450	10.90	0.00	0	34,450.00
\$ / R	10.52	Put	19.62790		0.01963		25.62740	0.02563	19.628	10.84	0.00	0	9,425.00
\$ / R	10.55	Put	21.53130		0.02153		28.13710	0.02814	21.531	10.75	0.00	0	3,283.00
\$ / R	10.60	Put	25.09770		0.02510		32.83240	0.03283	25.098	10.61	0.00	0	10,558.00
\$ / R	10.63	Put	27.49840		0.02750		35.98730	0.03599	27.498	10.53	0.00	0	2,359.00
\$ / R	10.70	Put	33.96910		0.03397		47.18340	0.04718	33.969	10.33	0.00	0	2,902.00
\$ / R	10.73	Call	616.95790		0.61696		544.92500	0.54492	616.958	10.24	0.00	0	6,524.00
\$ / R	10.74	Call	608.08030		0.60808		537.05720	0.53706	608.080	10.22	0.00	0	3,499.00
\$ / R	10.78	Call	574.61380		0.57461		506.18950	0.50619	574.614	10.24	0.00	0	3,000.00
\$ / R	10.80	Call	558.46930		0.55847		491.12910	0.49113	558.469	10.27	0.00	0	500.00
\$ / R	10.81	Put	50.68330		0.05068		71.99360	0.07199	50.683	10.29	0.00	0	6,000.00
\$ / R	10.82	Put	52.75750		0.05276		74.62420	0.07462	52.758	10.31	0.00	0	41,000.00
\$ / R	10.86	Call	511.45640		0.51146		447.49760	0.44750	511.456	10.37	0.00	0	1,000.00
\$ / R	10.90	Call	481.35570		0.48136		419.74520	0.41975	481.356	10.44	0.00	0	13,000.00
\$ / R	10.93	Put	79.66170		0.07966		107.95130	0.10795	79.662	10.49	0.00	0	79,241.00
\$ / R	10.94	Put	82.49520		0.08250		111.39090	0.11139	82.495	10.51	0.00	0	3,000.00
\$ / R	10.95	Put	85.39760		0.08540		114.90230	0.11490	85.398	10.52	0.00	0	27,500.00
\$ / R	11.00	Call	410.72870		0.41073		355.20870	0.35521	410.729	10.61	0.00	0	32,500.00
\$ / R	11.00	Put	100.92870		0.10093		133.50870	0.13351	100.929	10.61	0.00	0	35,000.00
\$ / R	11.06	Call	371.66100		0.37166		319.87590	0.31988	371.661	10.71	0.00	0	3,000.00
\$ / R	11.07	Call	365.39800		0.36540		314.23470	0.31423	365.398	10.72	0.00	0	6,000.00

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	11.09	Call	353.08340	0.35308	303.16710	0.30317	353.083	10.76	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	137.23220	0.13723	176.03850	0.17604	137.232	10.77	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	317.85360	0.31785	271.65770	0.27166	317.854	10.86	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	180.65910	0.18066	225.61560	0.22562	180.659	10.94	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	264.83160	0.26483	0.00000	0.00000	264.832	11.03	2,648,316.00	10,000	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	225.34630	0.22535	196.42680	0.19643	225.346	11.28	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	203.88640	0.20389	178.17800	0.17818	203.886	11.55	0.00	0	3,283.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	363.02140	0.36302	430.11630	0.43012	363.021	11.98	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	144.54380	0.14454	127.84610	0.12785	144.544	12.46	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	139.98320	0.13998	123.97980	0.12398	139.983	12.55	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	137.76660	0.13777	122.09970	0.12210	137.767	12.59	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	115.87320	0.11587	103.51850	0.10352	115.873	13.07	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	110.62970	0.11063	99.15390	0.09915	110.630	13.20	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	98.00670	0.09801	88.60990	0.08861	98.007	13.56	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	86.07940	0.08608	78.41460	0.07841	86.079	13.97	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	80.24490	0.08024	73.41190	0.07341	80.245	14.19	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	770.44490	0.77044	851.71190	0.85171	770.445	14.19	0.00	0	598.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	79.13920	0.07914	72.46180	0.07246	79.139	14.24	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	70.02580	0.07003	64.61750	0.06462	70.026	14.65	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	54.90520	0.05491	51.50580	0.05151	54.905	15.52	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	54.23710	0.05424	50.92150	0.05092	54.237	15.56	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	22.67970	0.02268	21.88400	0.02188	22.680	18.18	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	21.17500	0.02118	20.54350	0.02054	21.175	18.39	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	17.37960	0.01738	17.13820	0.01714	17.380	19.03	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	17.01550	0.01702	16.80940	0.01681	17.015	19.10	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.39670	0.00040	0.25260	0.00025	0.397	19.02	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.31560	11.31560	11.22740	11.22740		11.07	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	49.76730	0.04977	70.69380	0.07069	49.767	10.24	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	7.86430	0.00786	6.39860	0.00640	7.864	19.79	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.33090	11.33090	11.24250	11.24250		11.23	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry			11.40410	11.40410	11.31580	11.31580		11.44	0.00	0	2,300.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	70.35910	0.07036	89.90070	0.08990	70.359	10.38	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	31.30130	0.03130	32.98350	0.03298	31.301	22.35	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.46160	11.46160	11.37280	11.37280		11.56	0.00	0	2,421.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	81.61900	0.08162	97.53320	0.09753	81.619	10.50	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	48.05150	0.04805	49.01640	0.04902	48.051	22.91	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.46360	11.46360	11.37490	11.37490		11.55	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.46570	11.46570	11.37690	11.37690		11.56	0.00	0	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.50060	11.50060	11.41150	11.41150		11.66	114,534,475.40	9,959	111,164.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	22.25310	0.02225	25.09110	0.02509	22.253	11.95	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	30.98390	0.03098	37.08700	0.03709	30.984	11.18	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	47.09510	0.04710	56.83100	0.05683	47.095	10.90	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	79.49580	0.07950	94.05060	0.09405	79.496	10.62	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	86.38490	0.08638	101.89240	0.10189	86.385	10.58	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	107.90320	0.10790	130.62100	0.13062	107.903	10.45	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	413.88130	0.41388	372.51730	0.37252	413.881	11.43	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	228.89610	0.22890	210.02370	0.21002	228.896	13.37	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	137.82860	0.13783	128.03150	0.12803	137.829	15.41	0.00	0	23,800.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	99.58760	0.09959	93.33950	0.09334	99.588	16.76	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	60.79440	0.06079	61.08130	0.06108	60.794	20.99	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.52320	11.52320	11.43410	11.43410		11.66	0.00	0	2,435.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	92.22940	0.09223	108.03440	0.10803	92.229	10.62	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	68.43460	0.06843	66.69240	0.06669	68.435	24.00	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.59050	11.59050	11.50010	11.50010		11.96	0.00	0	2,450.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	102.19540	0.10220	119.17590	0.11918	102.195	10.75	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	88.00510	0.08801	78.77500	0.07878	88.005	24.44	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.65140	11.65140	11.55990	11.55990		12.07	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	110.01030	0.11001	125.03520	0.12504	110.010	10.85	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	89.53160	0.08953	82.02790	0.08203	89.532	24.04	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.68500	11.68500	11.59290	11.59290		12.18	5,842,500.00	500	19,998.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	100.98960	0.10099	114.75660	0.11476	100.990	10.94	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	104.64130	0.10464	118.77610	0.11878	104.641	10.93	0.00	0	25,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	180.95710	0.18096	210.06500	0.21006	180.957	10.78	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	186.66020	0.18666	218.33450	0.21833	186.660	10.77	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	204.22610	0.20423	191.76580	0.19177	204.226	15.93	0.00	0	25,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	181.08920	0.18109	170.73820	0.17074	181.089	16.52	0.00	0	22,850.00
\$ / R	On 26/06/2015	Any day expiry			11.71450	11.71450	11.62190	11.62190		12.18	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	117.34200	0.11734	132.53410	0.13253	117.342	10.95	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	88.91680	0.08892	84.76440	0.08476	88.917	23.80	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.78470	11.78470	11.69100	11.69100		12.50	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	125.23330	0.12523	141.25540	0.14126	125.233	11.07	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	102.96360	0.10296	92.77150	0.09277	102.964	23.86	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.84650	11.84650	11.75170	11.75170		12.63	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	130.15500	0.13015	147.08310	0.14708	130.155	11.12	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	103.92240	0.10392	97.02320	0.09702	103.922	23.69	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.88480	11.88480	11.78940	11.78940		12.76	0.00	0	1,060.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	93.04400	0.09304	103.14420	0.10314	93.044	11.29	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,382.81230	1.38281	1,298.01500	1.29802	1,382.812	11.23	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,064.66350	1.06466	992.00270	0.99200	1,064.664	11.16	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	557.26260	0.55726	521.64560	0.52165	557.263	13.02	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	425.02600	0.42503	399.33070	0.39933	425.026	14.35	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	325.55570	0.32556	307.06150	0.30706	325.556	15.79	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.91410	11.91410	11.81820	11.81820		12.77	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	134.57040	0.13457	153.47750	0.15348	134.570	11.16	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	106.97000	0.10697	101.70880	0.10171	106.970	23.38	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.97300	11.97300	11.87820	11.87820		12.97	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	142.31680	0.14232	160.13650	0.16014	142.317	11.29	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	118.43150	0.11843	108.51500	0.10851	118.431	23.29	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.02800	12.02800	11.93410	11.93410		13.23	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	149.48970	0.14949	166.83870	0.16684	149.490	11.42	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	109.63880	0.10964	97.47020	0.09747	109.639	23.12	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.05940	12.05940	11.96610	11.96610		13.25	0.00	0	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,260.91810	1.26092	1,189.80980	1.18981	1,260.918	11.53	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			12.07900	12.07900	11.98610	11.98610		13.36	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	156.77150	0.15677	170.94430	0.17094	156.771	11.55	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	105.49850	0.10550	93.93550	0.09394	105.499	23.09	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R MAXI	On 12/12/2014		Foreign Exchange Future	11.30980	11.30980		11.22170	11.22170		11.11	644,658.60	57	1,156.00
\$ / R MAXI	On 16/03/2015		Foreign Exchange Future	11.50060	11.50060		11.41150	11.41150		11.66	57,503.00	5	59.00
\$ / R MAXI	On 16/03/2015	11.28	Call	47,207.92820	0.47208		42,599.67220	0.42600	47,207.928	11.15	0.00	0	420.00
\$ / R MAXI	On 12/06/2015		Foreign Exchange Future	11.68500	11.68500		11.59290	11.59290		12.18	58,425.00	5	5.00
\$ / R MAXI	On 14/09/2015		Foreign Exchange Future	11.88480	11.88480		11.78940	11.78940		12.76	0.00	0	0.00
£ / R	On 17/10/2014		Any day expiry	18.30530	18.30530		18.13490	18.13490		10.01	0.00	0	0.00
£ / R	On 17/10/2014	17.65	Put	27.00090	0.02700		48.84640	0.04885	27.001	11.20	0.00	0	1,650.00
£ / R	On 12/12/2014		Foreign Exchange Future	18.46520	18.46520		18.29250	18.29250		10.77	201,141,423.60	10,893	37,750.00
£ / R	On 12/12/2014	17.45	Put	50.30270	0.05030		69.46750	0.06947	50.303	10.18	0.00	0	2,500.00
£ / R	On 12/12/2014	18.50	Put	395.37670	0.39538		502.35490	0.50235	395.377	10.88	0.00	0	500.00
£ / R	On 12/12/2014	19.19	Call	166.19470	0.16619		136.09070	0.13609	166.195	12.33	0.00	0	16,000.00
£ / R	On 12/12/2014	19.34	Call	140.81020	0.14081		112.13910	0.11214	140.810	12.64	0.00	0	5,000.00
£ / R	On 23/01/2015		Any day expiry	18.59470	18.59470		18.42160	18.42160		11.19	0.00	0	0.00
£ / R	On 23/01/2015	18.22	Put	298.62470	0.29862		374.87880	0.37488	298.625	10.84	0.00	0	9,605.00
£ / R	On 23/01/2015	18.50	Put	430.60610	0.43061		527.63340	0.52763	430.606	11.09	0.00	0	4,700.00
£ / R	On 23/01/2015	18.63	Put	502.40960	0.50241		611.08700	0.61109	502.410	11.24	0.00	0	4,697.00
£ / R	On 23/01/2015	21.04	Call	64.03840	0.06404		55.62520	0.05563	64.038	15.21	0.00	0	9,605.00
£ / R	On 23/01/2015	21.70	Call	38.49420	0.03849		33.61540	0.03362	38.494	16.10	0.00	0	4,700.00
£ / R	On 23/01/2015	21.72	Call	37.92650	0.03793		33.12660	0.03313	37.927	16.13	0.00	0	4,697.00
£ / R	On 16/03/2015		Foreign Exchange Future	18.75610	18.75610		18.58100	18.58100		11.47	3,751,220.00	200	1,000.00
£ / R	On 16/03/2015	19.00	Call	506.40920	0.50641		449.90780	0.44991	506.409	11.91	0.00	0	570.00
£ / R	On 12/06/2015		Foreign Exchange Future	19.03260	19.03260		18.85240	18.85240		12.08	8,088,855.00	425	365.00
£ / R	On 14/09/2015		Foreign Exchange Future	19.33170	19.33170		19.14600	19.14600		12.51	0.00	0	0.00
¥ / R	On 12/12/2014		Foreign Exchange Future	0.10387	0.10387		0.10303	0.10303		9.64	0.00	0	15,514.00
¥ / R	On 16/03/2015		Foreign Exchange Future	0.10578	0.10578		0.10492	0.10492		11.68	0.00	0	25.00
€ / R	On 29/10/2014		Any day expiry	14.40360	14.40360		14.30810	14.30810		10.23	0.00	0	2,000.00
€ / R	On 26/11/2014		Any day expiry	14.47750	14.47750		14.38100	14.38100		10.60	0.00	0	2,000.00
€ / R	On 12/12/2014		Foreign Exchange Future	14.51370	14.51370		14.41670	14.41670		10.65	232,219.20	16	73,889.00
€ / R	On 12/12/2014	13.50	Put	19.96060	0.01996		27.52670	0.02753	19.961	10.27	0.00	0	1,737.00
€ / R	On 12/12/2014	13.74	Put	39.87710	0.03988		54.53570	0.05454	39.877	9.97	0.00	0	650.00
€ / R	On 12/12/2014	13.99	Put	85.57080	0.08557		114.87140	0.11487	85.571	10.10	0.00	0	4,000.00
€ / R	On 12/12/2014	14.15	Put	131.99660	0.13200		171.21600	0.17122	131.997	10.27	0.00	0	3,000.00
€ / R	On 12/12/2014	15.15	Call	119.56700	0.11957		108.04950	0.10805	119.567	12.54	0.00	0	4,500.00
€ / R	On 12/12/2014	15.29	Call	99.26240	0.09926		90.57720	0.09058	99.262	12.95	0.00	0	25,000.00
€ / R	On 12/12/2014	15.37	Call	89.72170	0.08972		82.10400	0.08210	89.722	13.21	0.00	0	7,000.00
€ / R	On 12/12/2014	16.30	Call	30.88930	0.03089		28.73320	0.02873	30.889	15.99	0.00	0	1,737.00
€ / R	On 16/03/2015		Foreign Exchange Future	14.76970	14.76970		14.67220	14.67220		11.20	98,262,814.10	6,653	24,910.00
€ / R	On 16/03/2015	13.80	Put	96.06820	0.09607		108.10560	0.10811	96.068	10.43	0.00	0	14,500.00
€ / R	On 16/03/2015	14.00	Put	131.73120	0.13173		154.60010	0.15460	131.731	10.21	0.00	0	12,800.00
€ / R	On 16/03/2015	14.02	Put	137.24480	0.13724		161.01680	0.16102	137.245	10.24	0.00	0	8,500.00
€ / R	On 16/03/2015	15.00	Call	378.38550	0.37839		347.03880	0.34704	378.386	11.80	0.00	0	713.00
€ / R	On 16/03/2015	15.05	Call	363.11960	0.36312		332.94440	0.33294	363.120	11.91	0.00	0	14,500.00
€ / R	On 16/03/2015	15.28	Call	301.53730	0.30154		276.09680	0.27610	301.537	12.46	0.00	0	5,700.00
€ / R	On 16/03/2015	15.31	Call	294.45570	0.29446		269.56100	0.26956	294.456	12.54	0.00	0	8,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	254.03030		0.25403		232.20070	0.23220	254.030	12.99	0.00	0	7,100.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.02170		15.02170		14.92150	14.92150		11.72	7,510,850.00	500	600.00
€ / R	On 14/09/2015	Foreign Exchange Future			15.30430		15.30430		15.20050	15.20050		12.28	76,521.50	5	20.00
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			516.55600		516.55600		515.65900	515.65900			0.00	0	0.00
AL12	On 05/02/2015	Index Future			524.67200		524.67200		523.77400	523.77400			0.00	0	0.00
AL12	On 07/05/2015	Index Future			533.68100		533.68100		532.75000	532.75000			0.00	0	0.00
AL37	On 06/11/2014	Index Future			437.22200		437.22200		437.04600	437.04600			0.00	0	3.00
AL37	On 05/02/2015	Index Future			444.09200		444.09200		443.92400	443.92400			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			515.52000		515.52000		515.13700	515.13700			0.00	0	4.00
AL7T	On 05/02/2015	Index Future			523.61900		523.61900		523.24400	523.24400			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			469.50000		469.50000		468.99600	468.99600			0.00	0	584.00
ALBI	On 05/02/2015	Index Future			476.87700		476.87700		476.37600	476.37600			0.00	0	65.00
ALBI	On 07/05/2015	Index Future			485.06500		485.06500		484.54000	484.54000			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.97100		9.97100		9.97680	9.97680		8.75	4,985,500.00	500	9,718.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	20.68710		0.02069		25.41750	0.02542	20.687	9.07	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	92.81160		0.09281		100.29920	0.10030	92.812	8.85	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	134.02010		0.13402		145.12090	0.14512	134.020	9.07	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	16.92640		0.01693		20.64510	0.02065	16.926	10.91	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	14.36410		0.01436		17.55500	0.01756	14.364	11.01	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.07170		10.07170		10.07810	10.07810		10.35	2,517,925.00	250	4,560.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.17100		10.17100		10.17590	10.17590		11.12	2,542,750.00	250	1,300.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			10.28150		10.28150		10.28440	10.28440		11.60	0.00	0	300.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.24880		10.24880		10.23370	10.23370		9.72	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.39820		10.39820		10.38290	10.38290		10.16	0.00	0	75.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			55.76180		55.76180		-47.48400	-47.48400			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			1,061.95980		1,061.95980		986.92240	986.92240			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,160.22960		1,160.22960		1,084.48950	1,084.48950			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			102.62530		102.62530		-140.07580	-140.07580			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			981.37020		981.37020		905.04330	905.04330			0.00	0	1,871.00
CHF / R	On 12/12/2014	Foreign Exchange Future			12.01830		12.01830		11.94520	11.94520		10.87	0.00	0	6,802.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.23540		12.23540		12.16230	12.16230		11.70	611,770.00	50	200.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.82540		1.82540		1.81330	1.81330		11.44	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.84370		1.84370		1.83140	1.83140		11.36	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	123.03712		123.03712		123.03993	123.03993			0.00	0	0.00
EL28	On 05/02/2015	Bond Future	124.98603		124.98603		124.99120	124.99120			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	9.55218		83.38103		9.56842	83.25984			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future	9.64257		84.69135		9.65912	84.56983			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.71610		82.35684		9.73367	82.22956			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	467.83400		467.83400		467.35900	467.35900			14,035,020.00	3	407.00
GOVI	On 05/02/2015	GOVI	475.18400		475.18400		474.71400	474.71400			0.00	0	48.00
GOVI	On 07/05/2015	GOVI	483.34300		483.34300		482.84900	482.84900			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.18176		117.18176		117.18531	117.18531			0.00	0	16.00
I2025	On 05/02/2015	Bond Future	117.88105		117.88105		117.88679	117.88679			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	122.26339		122.26339		122.26649	122.26649			0.00	0	1,860.00
I2038	On 05/02/2015	Bond Future	122.89845		122.89845		122.90400	122.90400			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	123.63145		123.63145		123.63476	123.63476			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future	125.58937		125.58937		125.59521	125.59521			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	131.61028		131.61028		131.61350	131.61350			0.00	0	2,640.00
I2050	On 05/02/2015	Bond Future	132.24662		132.24662		132.25244	132.25244			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IGOV	On 06/11/2014		Index Future	219.13200	219.13200		219.15100	219.15100			0.00	0	1,161.00
IGOV	On 05/02/2015		Index Future	222.60200	222.60200		222.62700	222.62700			0.00	0	10.00
IGOV	On 07/05/2015		Index Future	226.45100	226.45100		226.46900	226.46900			0.00	0	0.00
ILBI	On 06/11/2014		Index Future	593.66000	593.66000		593.76000	593.76000			0.00	0	0.00
ILBI	On 05/02/2015		Index Future	603.06800	603.06800		603.17500	603.17500			0.00	0	157.00
IR CANDO ICAA	On 06/11/2014		Can-Do Interest Rate	144.74039	144.74039		144.74796	144.74796			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 15/10/2014		Jibar Tradeable Future	6.15000	93.85000		6.17000	93.83000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014		Jibar Tradeable Future	6.20000	93.80000		6.25000	93.75000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.29000	93.71000		6.37000	93.63000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015		Jibar Tradeable Future	6.37000	93.63000		6.44000	93.56000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015		Jibar Tradeable Future	6.48000	93.52000		6.56000	93.44000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.57000	93.43000		6.62000	93.38000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.84000	93.16000		6.91000	93.09000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.03000	92.97000		7.09000	92.91000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.19000	92.81000		7.24000	92.76000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.33000	92.67000		7.38000	92.62000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.48000	92.52000		7.52000	92.48000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.63000	92.37000		7.61000	92.39000			0.00	0	0.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.28330	1.28330		1.28470	1.28470			0.00	0	180.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.28430	1.28430		1.28570	1.28570			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	8.20575	121.48497		8.23196	121.26303		8.26	38,875,190.40	320	48,750.00
R186	On 06/11/2014	7.70	Call	173.91000	0.17391		171.10000	0.17110	173.910	8.05	0.00	0	1,500.00
R186	On 06/11/2014	7.80	Call	289.94000	0.28994		282.19000	0.28219	289.940	8.09	0.00	0	100.00
R186	On 06/11/2014	8.00	Call	691.96000	0.69196		664.30000	0.66430	691.960	8.17	0.00	0	1,500.00
R186	On 06/11/2014	8.30	Call	1,838.76000	1.83876		1,754.88000	1.75488	1,838.760	8.29	0.00	0	100.00
R186	On 06/11/2014	8.30	Put	1,043.36000	1.04336		1,181.42000	1.18142	1,043.360	8.29	0.00	0	100.00
R186	On 06/11/2014	8.45	Put	617.95000	0.61795		722.32000	0.72232	617.950	8.36	0.00	0	6,000.00
R186	On 06/11/2014	8.50	Put	511.23000	0.51123		604.66000	0.60466	511.230	8.39	0.00	0	7,000.00
R186	On 06/11/2014	8.53	Put	454.66000	0.45466		541.71000	0.54171	454.660	8.41	0.00	0	100.00
R186	On 06/11/2014	9.17	Put	19.74000	0.01974		28.86000	0.02886	19.740	8.75	0.00	0	2,010.00
R186	On 05/02/2015		Bond Future	8.27034	118.09830		8.29724	117.87511		8.84	0.00	0	540.00
R186	On 05/02/2015	9.00	Put	639.83000	0.63983		699.20000	0.69920	639.830	9.18	0.00	0	9,600.00
R186	On 07/05/2015		Bond Future	8.31758	120.12939		8.34612	119.89707		9.02	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186/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			287.06614		287.06614		287.07456	287.07456			0.00	0	939.00
R197	On 05/02/2015	Bond Future			285.59673		285.59673		285.61058	285.61058			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/11/2014	Bond Future			232.41002		232.41002		232.41673	232.41673			0.00	0	47,856.00
R202	On 05/02/2015	Bond Future			232.89560		232.89560		232.90667	232.90667			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			7.92817		100.45470		7.93407	100.41955		6.87	0.00	0	9,834.00
R2023	On 05/02/2015	Bond Future			7.99766		102.03334		8.00349	101.99953		6.96	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			8.04042		99.85990		8.04728	99.82111		7.42	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.05387		101.77315		8.05995	101.73961		7.35	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	927.91000		0.92791		945.24000	0.94524	927.910	7.74	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			7.02641		104.38751		7.03258	104.37155		2.42	15,658,126.50	150	14,299.00
R203	On 06/11/2014	Bond Future	6.84	Call	161.65000		0.16165		166.90000	0.16690	161.650	2.40	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	296.93000		0.29693		301.31000	0.30131	296.930	2.42	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.10547		106.02794		7.11147	106.01373		2.38	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,538.70000		1.53870		1,531.94000	1.53194	1,538.700	2.44	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.12124		103.68100		7.13007	103.66195		2.40	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			8.59488		97.21985		8.61593	97.04948			0.00	0	4,662.00
R2030	On 05/02/2015	Bond Future			8.65954		94.74076		8.68103	94.56954			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.71154		96.37100		8.73424	96.19263			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			8.80826		99.37230		8.82418	99.22197			0.00	0	7,248.00
R2037	On 05/02/2015	Bond Future			8.87017		96.67665		8.88635	96.52588			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			8.92078		98.34033		8.93790	98.18257			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			7.32221		105.48168		7.32824	105.46030		3.50	0.00	0	12,674.00
R204	On 06/11/2014	Bond Future	7.99	Put	20.49000		0.02049		25.24000	0.02524	20.490	3.61	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.39548		103.10443		7.40138	103.08468		3.63	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 07/05/2015	Bond Future			7.43228		104.87734		7.44011	104.85267		3.63	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.41091		102.84510		7.41731	102.82617		3.53	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	402.85000		0.40285		411.35000	0.41135	402.850	3.71	0.00	0	699.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/11/2014	Bond Future			8.87193		101.16006		8.87767	101.10115			0.00	0	3,123.00
R2044	On 05/02/2015	Bond Future			8.93139		98.36737		8.93711	98.30939			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			8.98017		100.06010		8.98648	99.99679			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.86248		100.51917		8.87331	100.40508			0.00	0	29,570.00
R2048	On 05/02/2015	Bond Future			8.92319		102.09880		8.93415	101.98482			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			8.96788		99.41996		8.97956	99.29963			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			7.54460		101.08564		7.55055	101.06070		4.56	0.00	0	35,188.00
R207	On 05/02/2015	Bond Future			7.61564		99.03309		7.62148	99.00967		4.70	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.66123		100.73641		7.66860	100.70816		4.78	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,646.21000		1.64621		1,641.07000	1.64107	1,646.210	4.77	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.66217		99.02070		7.66840	98.99791		4.81	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,407.51000		1.40751		1,405.60000	1.40560	1,407.510	4.74	0.00	0	70.00
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			7.69834		96.05405		7.70936	96.00087		5.63	297,767,555.00	3,100	45,537.00
R208	On 06/11/2014	Bond Future	8.50	Put	19.44000		0.01944		25.19000	0.02519	19.440	5.89	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.76717		97.56354		7.77836	97.51137		5.68	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.80967		95.83875		7.82239	95.78143		5.96	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.81585		97.67529		7.82794	97.62263		5.73	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	619.11000		0.61911		636.84000	0.63684	619.110	5.99	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			8.72626		76.90022		8.74212	76.77629		12.80	0.00	0	28,923.00
R209	On 06/11/2014	Bond Future	8.50	Call	662.61000		0.66261		664.02000	0.66402	662.610	12.67	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,471.72000		1.47172		1,451.99000	1.45199	1,471.720	12.80	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,405.94000		2.40594		2,360.85000	2.36085	2,405.940	12.94	0.00	0	2,050.00

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 06/11/2014	Bond Future	9.00	Call	2,673.17000		2.67317		2,621.34000	2.62134	2,673.170	12.98	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,951.72000		2.95172		2,893.18000	2.89318	2,951.720	13.02	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	220.88000		0.22088		261.73000	0.26173	220.880	13.16	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	72.44000		0.07244		91.48000	0.09148	72.440	13.34	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	49.15000		0.04915		63.49000	0.06349	49.150	13.40	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	6.19000		0.00619		9.06000	0.00906	6.190	13.52	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	4.50000		0.00450		6.71000	0.00671	4.500	13.52	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	3.25000		0.00325		4.94000	0.00494	3.250	13.52	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			8.78434		78.10870		8.80044	77.98434		13.23	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.82904		76.30166		8.84602	76.17174		14.15	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.85690		77.76440		8.87372	77.63658		13.98	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	1,369.57000		1.36957		1,411.61000	1.41161	1,369.570	14.58	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			172.34313		172.34313		172.34802	172.34802			0.00	0	642.00
R210	On 05/02/2015	Bond Future			175.07265		175.07265		175.08102	175.08102			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			132.36424		132.36424		132.37173	132.37173			0.00	0	1,120.00
R211	On 05/02/2015	Bond Future			132.85495		132.85495		132.86503	132.86503			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/11/2014	Bond Future			136.87951		136.87951		136.88407	136.88407			0.00	0	14,864.00
R212	On 05/02/2015	Bond Future			137.28495		137.28495		137.29219	137.29219			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			8.59961		87.48837		8.61556	87.36401		11.15	0.00	0	28,658.00
R213	On 05/02/2015	Bond Future			8.66389		88.86333		8.68012	88.73860		11.49	0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.70979		86.84361		8.72700	86.71290		12.33	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			8.81178		77.75680		8.82766	77.62692		13.44	0.00	0	6,066.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,478.55000		3.47855		3,408.99000	3.40899	3,478.550	13.61	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	28.91000		0.02891		38.63000	0.03863	28.910	14.12	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			8.87102		78.97874		8.88716	78.84828		13.88	0.00	0	0.00
R214	On 07/05/2015	Bond Future			8.91434		77.04256		8.93132	76.90650		14.96	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/12/2014	Foreign Exchange Future	21,501.34000		21,501.34000		21,346.30000	21,346.30000			0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	4.94670		4.94670		4.93050	4.93050		6.63	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.92010		4.92010		4.90390	4.90390		8.42	0.00	0	0.00
Total for Derivatives :											1,449,768,431.70	109,424	3 286 925.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		99.94971			99.93282			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.07500		105.26760		7.09000	105.23850			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		99.97050			100.01196			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.47000		103.03694		8.47500	102.99464		72,842,000,000,000.00	8,600,000,000	5,000,000,000.00	
AA06	On 15/04/2021	Spot Bond	0.00000		101.45337			101.43158			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.13000		105.98865		9.14000	105.91375			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.70414			100.68144			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.79570			100.77279			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.33500		99.35198		9.34000	99.31081			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.19500		100.41750		7.21000	100.39087		1,726,800,000,000.00	240,000,000	120,000,000.00	
AB08	On 03/05/2017	Spot Bond	0.00000		101.73784			101.71567			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.78000		107.48465		8.78500	107.44788		8,780,000,000,000.00	1,000,000,000	500,000,000.00	
ABCP12	On 20/09/2014	Spot Bond	1.36000		135.31351		1.36000	138.44990			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.40000		271.46714		2.40000	271.42468			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		101.21849			101.19977			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.80622			100.78615			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.18723			100.16546			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.19456			100.17197			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.19929			100.17617			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		101.54397			101.52447			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		101.44838			101.42912			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		101.48620			101.46645			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.10000		128.80342		3.10000	128.78090			0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.11000		120.23151		4.11000	120.20717			0.00	0	0.00
ABLI05	On 18/02/2018	Spot Bond	4.86000		104.73129		4.86000	104.70808			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		83.82421		100.00000	83.63456			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.14000		171.71751		2.14000	171.69187			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		162.57569		2.76000	162.54868			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		173.41397		2.17000	173.38794			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.81000		185.46199		1.81000	185.43596			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.97625		77.37515		7.98125	77.34690			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.97625		77.37515		7.98125	77.34690			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		100.01968			100.06000			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		101.54741			101.52706			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		101.43118			101.41032			0.00	0	0.00
ABN49	On 12/04/2016	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
ABN50		On 21/12/2014	Spot Bond	7.25000	102.62199	7.25500	102.60075			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
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	99.93976		99.91970			0.00	0	0.00
ABN56		On 15/09/2015	Spot Bond	7.36500	106.04483	7.38000	106.00920			0.00	0	0.00
ABN58		On 16/07/2017	Spot Bond	0.00000	101.49896		101.47608			0.00	0	0.00
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	2.69000	106.60437	2.69000	106.58691			0.00	0	0.00
ABN62		On 31/03/2028	Spot Bond	2.51000	157.16889	2.51000	157.14383			0.00	0	0.00
ABN63		On 07/12/2033	Spot Bond	2.41000	211.49667	2.41000	211.46355			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	9.50000	90.54998	9.59500	90.02133			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	101.49677		101.47323			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	100.73000		100.58500			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN76	On 21/12/2026	Spot Bond	9.63000	108.02164		9.63000	108.89984			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	9.57500	109.33645		9.60000	109.12248			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.83500	89.76968		8.84500	89.70287			0.00	0	0.00
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	9.67000	108.63204		9.69500	108.41971			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	100.32929			100.30656			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	101.21654			101.19416			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.13000	105.44792		8.13500	105.40934		23,274,564,000,000.00	2,862,800,000	1,432,800,000.00	
ABS11	On 09/04/2021	Spot Bond	8.84000	107.25541		8.85000	107.18032		8,840,000,000,000.00	1,000,000,000	500,000,000.00	
ABS5	On 01/05/2015	Spot Bond	7.02500	104.06063		7.04000	104.03235			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.77500	100.07137		8.78000	100.02623		10,392,232,500,000.00	1,184,300,000	594,300,000.00	
ABS7	On 11/09/2026	Spot Bond	9.77000	93.60138		9.79500	93.41102		28,528,400,000,000.00	2,920,000,000	1,460,000,000.00	
ABS9	On 17/03/2016	Spot Bond	8.01000	102.08602		8.01500	102.05695			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.21000	275.30871		2.21000	275.26707			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.30000	129.75518		1.30000	129.73877			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.12000	131.40619		2.12000	131.38669			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00482		100.00000	0.00480			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000	67.16124	100.00000	66.99853					0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.52500	102.16378	11.54000	102.11853					0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	101.01343		100.98522					0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	5.57904	100.00000	5.56538				60,000,000,000,000.00	600,000,000	300,000,000.00	
ACL033	On 20/08/2015	Spot Bond	0.00000	101.03839		101.00950					0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	101.39190		101.35335					0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	33.25367	100.00000	33.17223					0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.98845		100.96092					0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	65.38522	11.00000	65.36653					0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	21.28235	100.00000	21.23023					0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.02817		100.06632					0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.03724		100.07304					0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.02412		100.06332					0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.02686		100.06534					0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.02806		100.06624					0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	101.26901		101.24536					0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	101.26901		101.24536					0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	101.27650		101.25273					0.00	0	0.00
ACL085	On 20/12/2015	Spot Bond	0.00000	100.25469		100.29499					0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	101.27650		101.25273					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL087	On 30/07/2017	Spot Bond	0.00000	101.26151			101.23800			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	91.58452			91.56586			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.22178			100.26434			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	99.99980			99.97936			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.02525			100.06416			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.02775			100.06595			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.02880			100.06671			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.02663			100.06511			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.02196			100.06172			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.29500	103.05866		9.30000	103.01176			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	101.33477			101.31174			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.99774			101.97477			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	85.43712			85.41706			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	171.77168			172.56254			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	171.77273			172.65766			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.02405			100.06323			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	101.04083			101.08053			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.52936			100.50647			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	101.04104			101.08077			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	101.84568			101.82230			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	101.78864			101.76580			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL142		On 20/12/2014	Spot Bond	0.00000	98.72835			98.68621			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	98.77758			98.75800			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	101.44285			101.48471			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.02440			100.06349			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	101.22339			101.26433			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.01409			100.05592			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.01220			100.05452			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.01586			100.05724			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.02263			100.06224			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.01877			100.05938			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.01442			100.05617			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.01564			100.05707			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.16550		10.23000	100.13790			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.01668			100.05780			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.01498			100.05658			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	122.07732			121.36706			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.41000	104.05832		9.41500	104.01324			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.02223			100.06193			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	115.66497		1.75000	115.64892			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.24913			100.29197			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.01557			100.05697			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.08691			100.06517			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.08954			100.06714			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL175	On 20/06/2019	Spot Bond		0.00000	100.08427			100.06319			0.00	0	0.00
ACL178	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond		0.00000	98.54785			98.67294			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	99.02574			99.09428			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond		0.00000	101.79788			101.83959			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	100.08332			100.06247			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	101.21190			101.19071			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	100.08902			100.06675			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	100.02024			100.06043			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	100.02473			100.06372			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.02615			100.06477			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.53415			100.57726			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.77804			100.82098			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.02656			100.06509			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.02656			100.06509			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.09796			100.07345			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.08743			100.06556			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.03211			100.06926			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	102.21372			102.19139			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.09796			100.07345			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	94.50165			94.48296			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	100.02843			100.06648			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	100.09376			100.07030			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	124.64512			123.42892			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL204		On 14/02/2023	Spot Bond	0.00000	125.53328			124.30796			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.08216			100.06161			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.08142			100.06105			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.71307			100.69304			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.08343			100.06256			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	96.59853			96.69441			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.08691			100.06517			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.08226			100.06168			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.08216			100.06161			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.02309			100.06253			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.98237			100.95835			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	101.26865			101.24551			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	101.23021			101.20775			0.00	0	0.00
ADCP08		On 27/11/2014	Spot Bond	0.00000	102.16288			102.14390			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	14.75337		100.00000	14.71763			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	100.71517			100.69476			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.78740			100.76496			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.83548			100.81167			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	101.42439			101.40165			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	101.56751			101.54269			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	101.75822			101.73064			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	101.38139			101.36073			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.91500	100.94514		7.92000	100.91661			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.78161			101.75505			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	102.07490			102.04400			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.39000	100.95193		8.39500	100.91060			0.00	0	0.00
AIR02	On 30/04/2023	Spot Bond	9.26000	118.86284		9.28500	118.67407			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	97.59359		100.00000	97.33333			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.46000	105.10282		7.46500	105.07455			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	94.66414		100.00000	94.42509			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.24000	103.05562		9.24500	102.99877			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.26742		100.00000	16.23142			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.96500	103.50796		9.98000	103.36268			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.76000	164.04683		2.76000	164.01958			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.45132			100.43010			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.33004			100.31165			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.34835			100.32831			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	101.39467			101.37532			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	100.25338			100.23452			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.80809			100.77980			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.11534			100.09781			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.08427			100.06319			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	99.96624			100.14092			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN013	On 09/12/2015	Spot Bond	0.00000		100.41032			100.38609			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		103.91500			104.17500			0.00	0	0.00
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		100.37165			100.34971			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		97.78818			97.79990			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.66000		292.15542		2.66000	292.10770			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		98.30729			98.16966			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		102.44326			101.37488			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		97.50221			97.64857			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		97.56964			100.00000			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		95.47450			100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.28013			100.25933			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.07686			100.05764			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.07581			100.05685			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		99.94754			99.92772			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.88000		102.91932		8.88500	102.87800			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		101.70807			101.68815			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		102.21891			102.19742			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		101.53889			101.51935			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		101.00131			100.97996			0.00	0	420,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.68829			100.66612			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW19	On 05/12/2020	Spot Bond		9.41000	103.61753		9.42000	103.54514			18,820,000,000,000.00	2,000,000,000	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.60500	103.71737		7.62000	103.68136			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	40.87435		100.00000	40.69460			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	99.86465			99.84186			0.00	0	100,000,000.00
BAW6	On 02/10/2014	Spot Bond		0.00000	99.87688			99.85610			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.69000	99.87375		7.69500	99.85265			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.73000	102.98978		8.73500	102.95247			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.18266	101.01827		11.17120	100.99754			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.16536	100.06422		11.14961	100.04340			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.20340	100.02660		11.18883	100.00523			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	99.88691			99.85856			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.24051	99.96183		11.22676	99.94106			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.99832	99.28780		12.00775	99.23052			0.00	0	3,670,000,000.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	99.88430			99.85527			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	99.88430			99.85527			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	99.88437			99.85534			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.43266	99.52180		11.42120	99.50070			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.36430	99.98821		11.35237	99.96732			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.16536	100.06422		11.14961	100.04340			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.27958	100.11482		11.27007	100.09345			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.46815	99.79307		10.46547	99.76771			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	99.89014			99.86258			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	99.88415			99.85523			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	99.88415			99.85523			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA20	On 30/09/2014	Spot Bond	0.00000		102.14238			102.14238			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		97.55741			97.55741			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	11.02647		99.16161		11.03093	99.12584			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.50500		98.91141		11.51000	98.86929			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		99.88743			99.85933			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.43000		96.85697		11.43500	96.81494			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		97.62943			97.62943			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		99.90039			99.87537			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		99.90033		9.28000	99.87543			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		99.88579			99.85728			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.28000		99.16695		11.28500	99.12426			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		99.88907			99.86138			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		99.88634			99.85797			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		99.88634			99.85797			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		97.40355			97.40355			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		99.89038			99.86301			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		99.89197			99.86494			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond	0.00000		99.92954			99.91176			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		97.53343			97.53343			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		99.89197			99.86494			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		99.89016			99.86274			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		99.89607			99.86998			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		99.89207			99.86504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA46	On 31/03/2015	Spot Bond	0.00000	99.92257			99.90304			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.18266	100.97071		14.17120	100.94181			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.41248	99.73302		15.41232	99.69201			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.29118	99.76885		14.28831	99.73411			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	99.85081			99.81359			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	99.85081			99.81359			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	99.85081			99.81359			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	99.84535			99.80677			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	99.86994			99.83748			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	20.83363		100.00000	20.79411			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.50955		100.00000	18.46471			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.84577		100.00000	16.80496			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.39862		100.00000	10.37343			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.39862		100.00000	10.37343			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.57243		100.00000	12.54198			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.89379		100.00000	10.86741			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	101.24246			101.22275			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	101.27061			101.25011			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	101.42543			101.40718			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	101.51398			101.49462			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.41680		100.00000	7.39883			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.41680		100.00000	7.39883			0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000	87.11217		100.00000	86.90476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP87U	On 05/12/2014	Spot Bond	100.00000		83.90805		100.00000	83.71560			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.11000		178.45454		2.11000	178.42809			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.19000		150.89828		8.21500	150.30744			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.19000		151.24149		8.21500	150.65397			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.57500		99.95620		8.60000	99.74032			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.40269			100.37961			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.88000		97.68815		7.88500	97.65278			1,576,000,000,000.00	200,000,000	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		102.35676			102.33670			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.35283			101.33108			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		101.38022			101.35806			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		101.47150			101.44796			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		101.56275			101.53783			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		101.81782			101.78902			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		24.67208		100.00000	24.61231			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		101.11810			101.09799			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		101.17330			101.15223			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		101.19695			101.17547			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		101.20484			101.18322			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		101.29941			101.27614			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		101.42541			101.39994			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		15.44918		100.00000	15.41175			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		15.44918		100.00000	15.41175			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.22045			100.19954			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.23677			100.21436			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.24121			100.21841			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.28000	101.40262		8.28500	101.36884			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.25454			100.23052			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.27810			100.25192			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	13.78873		100.00000	13.75496			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	13.78873		100.00000	13.75496			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	101.37053			101.35019			0.00	0	350,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000	99.92461			99.90561			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.58000	103.16221		8.58500	103.11918		25,740,000,000,000.00	3,000,000,000	1,500,000,000.00	
BIDC40	On 16/10/2014	Spot Bond	0.00000	99.65178			99.63437			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	95.80921			95.82727			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.64951			100.63069			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.75169			100.73001			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.63987			100.62157			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.67175			100.65256			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.72963			100.70881			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.96968			100.94208			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	101.37125			101.33216			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	55.71895		100.00000	55.58248			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	101.47391			101.44970			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	101.51682			101.49193			0.00	0	0.00
BTC001	On 20/10/2014	Spot Bond	0.00000	99.58647			99.56924			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC002	On 17/03/2015	Spot Bond		0.00000	96.81211			96.79357			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	20.53015		100.00000	20.48041			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.18624			100.16551			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.81497			100.79277			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond		7.51000	105.69536		7.51500	105.67323			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		9.38000	114.41963		9.38500	114.38124			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	107.85672			107.83275			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.28000	105.88433		9.28500	105.85079			37,120,000,000.00	4,000,000	824,000,000.00
CBL12	On 06/09/2018	Spot Bond		12.48000	97.07942		12.48500	97.03209			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	101.58647			101.55708			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.44000	102.09247		11.44500	102.04479			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.92285			100.90087			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.32000	103.61391		9.32500	103.57674			0.00	0	950,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	99.42310			99.39310			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.88000	98.01328		11.88500	97.96469			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	101.83922			101.81909			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.31868			100.28876			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	101.03152			101.01035			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.16000	96.31520		10.17000	96.24912			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.02000	117.84560		10.04500	117.65686			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.87000	114.07234		9.89500	113.87730			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.20000	113.32848		9.22500	113.12017			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.56210			100.53012			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond	11.63000	100.50149		11.63500	100.46386			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000	101.07141			101.04590			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.70873			100.68232			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	102.68644			102.65723			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	101.79095			101.76216			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	100.00000	17.71302		100.00000	17.63341			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	102.86501			102.82048			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.60421			100.57924			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	99.90848			99.88547			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	99.90440			99.88045			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	99.90021			99.87519			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	101.35614			101.31856			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	101.34222			101.30503			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	101.41574			101.37653			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	101.01452			100.99028			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.02415			100.06334			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.92515			100.96766			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	102.35908		10.11000	102.33165			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	99.79991			101.62646			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	119.62884		2.76000	119.60902			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	119.49182		3.14000	119.47075			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	100.58233		8.25000	100.55988			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.82000	121.16800		2.82000	121.14758			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN199	On 13/09/2016	Spot Bond	2.40000		119.04591		2.40000	119.02720			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.06064			100.09041			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000		101.45364			101.43482			0.00	1,600,000,000	800,000,000.00
CLN214	On 12/10/2014	Spot Bond	0.00000		101.43930			101.41833			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.71000		103.41092		8.71500	103.37761			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000		101.58245			101.56402			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000		101.55910			101.54081			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		101.41438			101.39232			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		101.42716			101.40346			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.76000		103.53193		8.76500	103.49842			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.76000		103.53193		8.76500	103.49842			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.81000		102.30730		8.81500	102.27338			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.02634			100.06497			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.03575			100.07195			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000		101.52008			101.49978			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000		101.52008			101.49978			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.88889			100.86760			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.02775			100.06605			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.66510			100.64369			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.70567			100.68299			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		100.82281		9.35000	100.79778			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		100.82281		9.35000	100.79778			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.66468			100.64325			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN245	On 25/02/2015	Spot Bond	0.00000	100.66641			100.64493			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.41115			100.39102			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.23199			100.21437			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.32402			100.30689			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.32887			100.31177			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.23199			100.21437			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.23199			100.21437			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.27056			100.25266			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	101.00971			100.99063			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.58191			100.56237			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	101.12265			101.10369			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	101.12265			101.10369			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	101.12265			101.10369			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.46938			100.44957			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.21000	101.59160		9.21500	101.54847			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	102.16245			102.14138			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.03901			100.07439			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.48856			100.46747			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.48829			100.46734			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.45561			100.49623			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.73584			100.71423			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.79442			100.76892			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.64972			100.69060			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	102.17810			102.21880			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN280		On 07/06/2017	Spot Bond	0.00000	101.47540			101.45379			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.29988			100.34244			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.16205			100.14378			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.08322			100.06240			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	101.38776			101.36595			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	101.06037			101.03815			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.23898			100.21594			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	99.99989			99.97663			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	102.54774			102.52716			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	99.90741			99.88412			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	99.99990			99.97691			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	99.77517			99.75163			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.03259			100.06960			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	99.90746			99.88418			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	99.90746			99.88418			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	99.90110			99.87641			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	127.42058			127.42058			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	101.41571			101.45417			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	128.34399			128.34399			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	126.77639			126.77639			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	127.70051			127.70051			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	123.89778			123.89778			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	124.38641			124.38641			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN313	On 14/11/2022	Spot Bond	0.00000	101.01621			100.99201			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.78000	96.86950		10.78500	96.81640			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.30000	93.53451		11.30500	93.48049			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	99.90548			99.88188			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.09922			100.07439			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.99319			100.96953			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	101.37344			101.35100			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	101.33948			101.31489			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	103.55040		8.80500	103.52616			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.08743			100.06556			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	101.38729			101.36463			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	121.01994			121.01994			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.09134			100.06849			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.09291			100.06967			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.09901			100.07424			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.02860			100.06665			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	100.06581			100.09428			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.06581			100.09428			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	76.51239			76.45993			0.00	0	4,400,000,000.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.03737			100.07317			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	99.90548			99.88188			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	109.71945			109.71945			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	109.82587			109.82587			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	101.31452			101.29159			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN340		On 20/12/2018	Spot Bond	0.00000	100.11438			100.08576			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	99.90493			99.88119			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.06499			100.09367			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.04152			100.07617			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.01648			100.05766			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.09607			100.07204			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	101.30155			101.27885			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.97729			100.95524			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	99.90767			99.88461			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	101.23134			101.21002			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.58902			100.56817			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	100.12566			100.09422			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	101.25458			101.23191			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	101.36478			101.34247			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	100.07983			100.05986			0.00	0	0.00
CLN361		On 20/03/2024	Spot Bond	10.55000	100.08524		10.55000	100.05682			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	9.96000	103.65445		10.05500	103.04026			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.08533			100.06398			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	101.30582			101.27910			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	12.10000	104.99260		12.19500	104.41464			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	101.36050			101.33268			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	12.13000	104.77572		12.22500	104.22495			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN368	On 26/07/2022	Spot Bond	10.56000		104.52600		10.65500	103.99079			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		101.36050			101.33268			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		101.35743			101.33377			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.10529			100.07895			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.09722			100.07290			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.09901			100.07424			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.08743			100.06556			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		99.90143			99.87682			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.46000		102.08328		9.47000	102.00891			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		99.88652			99.85819			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.09639			100.07227			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		100.17055		10.55000	100.14211			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		97.47844		11.00000	97.44837			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		101.31636			101.29516			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.09796			100.07345			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		101.34005			101.31909			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.89000		100.93186		11.98500	100.35144			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.10718			100.08036			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.08743			100.06556			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		101.42217			101.39699			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.09323			100.06991			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	3,300,000,000	2,200,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000		39.90597		7.01000	39.89856			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		158.54385			158.24859			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	8.57500		139.05641		8.60000	138.78875			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.19000		150.89828		8.21500	150.30744			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.19000		151.24149		8.21500	150.65397			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		92.53320			92.51406			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		92.46936			92.45005			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		101.73290			101.70955			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		101.73290			101.70955			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.02741			100.06575			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.02130			100.06123			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.02256			100.06217			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000		101.72954						0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.08902			100.06675			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		101.37344			101.35100			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.08121			100.06089			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.08533			100.06399			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.08480			100.06358			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.08533			100.06399			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.74994			100.72504			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		101.67845			101.65354			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000		103.76662		8.87000	103.73622			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.68000		103.74859		8.68500	103.70888			13,020,000,000,000.00	1,500,000,000	750,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.07000		115.90762		10.08000	115.81485			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ06	On 09/12/2015	Spot Bond	8.39500		105.90759		8.41000	105.86656			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.66000		105.39702		9.67000	105.32055			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.74000		105.72458		9.74500	105.66560			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.09000		94.31649		10.09500	94.26403			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.92000		94.78308		10.94500	94.58770			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.92000		92.63937		10.94500	92.45040			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.65860			100.63786			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.62284			100.60063			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.52651			100.50465			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		101.52530			101.50575			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000		101.00833			100.99124			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.64954			100.62834			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	100.00000	9.40885		100.00000	1.74968			3,000,000,000,000,000.00	30,000,000,000	30,000,000,000.00	
CPV01	On 30/06/2029	Spot Bond	10.98000		102.65680		10.99000	102.57160			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.61134		100.00000	11.58290			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		3.84744		100.00000	3.83530			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.00101		100.00000	13.95682			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		101.16414			101.14516			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.00500		96.93708		8.01000	96.90350			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000		100.60893			100.59150			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.55188			100.53435			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.39853			100.38105			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		88.21188		100.00000	88.00627			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.35733			100.33558			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLTC04	On 28/11/2014	Spot Bond	0.00000	102.09118			102.07251			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	101.38340			101.36445			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	100.99398			100.97487			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	102.38568			102.35117			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.11417			100.08561			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	102.20154			102.16613			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.12819			100.09611			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.09954			100.07463			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	102.52020			102.49013			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.66000	104.30045		8.67000	104.22550			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.49000	116.09018		7.49500	116.05827			9,886,800,000,000.00	1,320,000,000	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.37000	105.85658		8.37500	105.81112			23,860,939,878,000.00	2,850,769,400	1,430,684,700.00
DV23	On 27/02/2023	Spot Bond	8.97500	106.76707		8.98000	106.71136			20,837,918,060,000.00	2,321,773,600	11,661,686,800.00
DV24	On 18/02/2024	Spot Bond	8.94000	105.70957		8.94500	105.65213			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.51500	105.58597		9.53000	105.43926			5,709,000,000,000.00	600,000,000	300,000,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.31241			100.29332			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.24718			100.22949			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.05446			100.03629			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	99.94469			99.92627			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.18578			100.16718			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.85039			100.83110			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.15230			100.13226			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.96500	127.50609		7.97000	127.45237			31,860,000,000,000.00	4,000,000,000	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EDC01	On 04/04/2016	Spot Bond	0.00000		92.19386			92.14880			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		135.29459		0.20000	135.28152			800,000,000,000.00	4,000,000,000	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	2.02000		123.57425		2.02000	123.55623			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	2.03000		110.82591		2.03000	110.80973			0.00	0	600,000,000.00
EL30	On 29/07/2030	Spot Bond	2.11000		109.70661		2.11000	109.69035			0.00	0	22,440,000,000.00
EL31	On 02/06/2031	Spot Bond	2.16000		101.96954		2.16000	101.95424			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.56000		106.09021		9.57000	106.01809			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.41000		106.66920		9.42000	106.59263			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.97000		104.42668		9.99500	104.24638			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.20500		98.63359		10.22000	98.54246			0.00	0	1,000,000,000.00
EMM05	On 17/04/2029	Spot Bond	10.29000		106.45576		10.30500	106.35589			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.83836			100.81745			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.60011			100.57908			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.28650			100.26524			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000		100.90987			100.89079			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000		100.66386			100.64552			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.72435			100.70609			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000		98.28148		100.00000	98.02620			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		55.83946		100.00000	55.66321			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000		91.06265		100.00000	90.84323			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000		77.58060		100.00000	77.42698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS01	On 18/11/2014	Spot Bond	3.00000		132.10789		3.00000	132.08504			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.38500		104.10300		11.40000	104.06081			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		102.53079			102.56913			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		101.41453			101.39011			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		102.04186			102.01819			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.86000		100.48824		9.86500	100.44749			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		99.78930			99.76770			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.63105			100.60894			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000		100.91127			100.88720			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		100.84239			100.82009			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		100.89514			100.87148			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000		101.23325			101.21321			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.76107			100.74104			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.79245			100.77161			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.75479			100.73492			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.78095			100.76040			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.76860			100.74821			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.75802			100.73791			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.99500		101.23212		7.01000	101.19965		141,299,000,000,000.00	20,200,000,000	10,200,000,000.00	
ES18	On 20/04/2018	Spot Bond	7.76000		108.57304		7.76500	108.53470		181,585,309,888,000.00	23,400,168,800	10,800,000,000.00	
ES23	On 25/01/2023	Spot Bond	8.49000		110.57583		8.49500	110.51973		132,297,901,533,000.00	15,582,791,700	7,122,242,700.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES26	On 02/04/2026	Spot Bond	8.84000	92.81070		8.86500	92.61917			180,290,268,912,000.00	20,394,826,800	9,214,500,000.00
ES33	On 15/09/2033	Spot Bond	9.50500	82.75241		9.52000	82.61832			1,385,636,748,068,000.00	45,779,773,600	33,019,300,000.00
ES42	On 25/04/2042	Spot Bond	9.60500	92.92407		9.62000	92.76917			580,142,000,000,000.00	60,400,000,000	25,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.82830			100.80641			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.83043			100.80782			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.67993			100.65806			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	101.41671			101.39451			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	99.99987			99.98024			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	101.43291			101.41399			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000	100.50913			100.49157			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.28973			100.27041			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.72580		100.00000	11.69740			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.41169		100.00000	11.38404			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.23073			100.20887			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	98.63449			98.60963			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.25733			100.23304			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.27503			100.24913			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.28000	99.54765		9.28500	99.50607			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.30174			100.28215			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.30167			100.28207			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	101.36239			101.33997			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	103.76491			103.74194			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.54711			100.52347			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.55617			100.53215			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB14	On 02/06/2026	Spot Bond	10.16000		102.37784		10.17000	102.30265			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.08000		106.18422		11.08500	106.13605			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		98.67794			98.71423			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.22000		130.53948		2.22000	130.51974			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.24000		274.69780		2.24000	274.65602			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.41000		109.39173		2.41000	109.37463			0.00	0	3,500,000,000.00
FRBI28	On 31/03/2028	Spot Bond	2.49000		157.52620		2.49000	157.50117			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.30000		214.85707		2.30000	214.82406			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.63500		105.78605		7.65000	105.74977			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.82800		62.14733		7.82800	62.10690			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.46000		39.28992		9.46100	39.25751			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.70000		37.97909		9.70000	37.94713			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		69.92337		100.00000	69.78967			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		72.38277		100.00000	76.63062			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.63923			100.61118			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.03847			100.07398			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.02420			100.06339			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.03320			100.07007			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		100.09796			100.07345			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC121	On 20/06/2017	Spot Bond	0.00000	100.09344			100.07006			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.15881			100.13557			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.09639			100.07227			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.10236			100.07675			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.12560			100.09417			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.12198			100.09145			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	16.65783		100.09221	16.61700			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.08765			100.06572			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC145		On 20/09/2017	Spot Bond	0.00000	114.08540			113.61448			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.05033			100.08275			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	105.48247			105.41645			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.03091			100.06834			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	100.03204			100.06919			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.02339			100.06277			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.09166			100.06873			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.11938			100.08951			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.09007			100.06753			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	57.77111		13.22500	57.75046			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.08501			100.06375			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.08511			100.06382			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.05944			100.08960			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.08892			100.06667			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.64500	97.68139		3.64500	97.66288			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	105.55022			105.53071			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.09270			100.06951			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.82586			100.80233			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	99.90548			99.88188			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	98.14290			98.12013			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.08743			100.06556			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC177	On 20/09/2018	Spot Bond	0.00000	100.08543			100.06406			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	101.29213			101.26570			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.09974			100.07479			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.95349			100.93198			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	101.27845			101.25229			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	101.45624			101.43088			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.11417			100.08561			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.09081			100.06809			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.11128			100.08344			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.08448			100.06335			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.09166			100.06873			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.09166			100.06873			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.22051			100.19959			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	101.72654			101.70633			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	101.82542			101.80405			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	101.92022			101.90097			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	101.53191			101.51195			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.09670			100.07250			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	101.51847			101.49831			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	101.90229			101.88291			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	101.49430			101.47406			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	101.49856			101.47826			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	101.51350			101.48992			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	101.36830			101.34679			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC202	On 17/04/2017	Spot Bond	0.00000		101.51350			101.48992			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		101.36249			101.34107			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		101.12825			101.10516			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		101.20678	8.75000		101.18298			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		101.92171			101.89925			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		10.64995	100.00000		10.61634			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.72248	100.00000		9.69180			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		101.28388			101.25525			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.03120			100.06855			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.03069			100.06818			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.37268			100.34862			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		101.32941			101.30644			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.46000		120.31551	3.46000		120.29333			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.03243			100.06947			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.03342			100.07020			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.44000		120.47300	3.44000		120.45086			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.64000		99.97305	1.64000		98.38646			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.46000		120.31551	3.46000		120.29333			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.62000		125.93743	2.62000		125.91703			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.69000		133.02852	2.69000		133.00665			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		101.49578			101.47000			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.01974			100.06007			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.03181			100.06903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC85	On 20/12/2014	Spot Bond		0.00000	104.15045			104.13071			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.04799			100.08102			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.04384			100.07794			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.09408			100.07054			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.09397			100.07046			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	103.89779			103.87720			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.21307			100.19283			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		9.20849		100.00000	9.18594			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		22.29736		100.00000	22.24276			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		66.70991		100.00000	66.50165			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		14.26013		100.00000	16.77560			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		4.76000	148.60899		4.76000	148.57648			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	101.82824			101.81032			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	102.69508			102.67518			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	102.81868			102.79965			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	102.22202			102.20169			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	101.67987			101.66023			0.00	0	31,900,000.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	98.84985			98.89224			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond		0.00000	99.65253			99.63140			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		2.11800	100.39315		2.11800	100.37825			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.51000	131.08718		2.51000	131.06634			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	101.30332			101.28232			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	101.82652		10.38000	101.79816			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	101.82652		10.38000	101.79816			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.99860			100.98082			0.00	0	0.00
FRS107		On 30/01/2016	Spot Bond	0.00000	101.37972			101.35484			0.00	0	0.00
FRS108		On 31/01/2038	Spot Bond	2.65000	105.81507		2.65000	105.79785			0.00	0	0.00
FRS109		On 07/12/2033	Spot Bond	2.61000	205.55071		2.61000	205.51741			0.00	0	0.00
FRS110		On 31/01/2038	Spot Bond	2.62000	106.38071		2.62000	106.36349			0.00	0	0.00
FRS111		On 03/04/2015	Spot Bond	0.00000	101.40405			101.38735			0.00	0	0.00
FRS112		On 07/12/2033	Spot Bond	2.64000	204.67662		2.64000	204.64331			0.00	0	0.00
FRS113		On 29/04/2019	Spot Bond	0.00000	101.51589			101.48906			0.00	0	0.00
FRS114		On 31/01/2025	Spot Bond	2.50000	108.48697		2.50000	108.46974			0.00	0	0.00
FRS115		On 31/03/2038	Spot Bond	2.71000	104.69464		2.71000	104.67743			0.00	0	0.00
FRS116		On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.98184			0.00	0	0.00
FRS117		On 05/05/2016	Spot Bond	0.00000	51.37800			51.37800			0.00	0	0.00
FRS118		On 06/08/2015	Spot Bond	0.00000	100.89912			100.88057			0.00	0	0.00
FRS119		On 31/01/2038	Spot Bond	2.81500	102.76820		2.81500	102.75104			0.00	0	0.00
FRS120		On 07/12/2033	Spot Bond	2.76000	254.95333		2.76000	254.91097			0.00	0	0.00
FRS36		On 07/12/2023	Spot Bond	2.75000	264.55861		2.75000	264.51473			0.00	0	0.00
FRS37		On 07/12/2023	Spot Bond	2.25000	274.49452		2.25000	274.45273			0.00	0	0.00
FRS43		On 07/12/2023	Spot Bond	2.97000	260.32491		2.97000	260.28020			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond	2.59000	127.38868		2.59000	127.36816			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond	0.00000	101.24822			101.22664			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	2.12000	127.38823		2.12000	127.36932			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	101.46933			101.44500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS59	On 07/10/2016	Spot Bond	0.00000		101.69106			101.66948			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.11624			101.09428			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.49000		105.59247		2.49000	105.57573			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		17.56104		104.97509	17.51611			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		21.42279		101.07593	21.36982			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		14.34768		100.44759	14.31241			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		19.94381		100.76967	19.89463			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	2.13000		116.01174		2.13000	115.99446			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	2.36000		109.89802		2.36000	109.88100			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.57065			98.56955			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.39000		109.59393		2.39000	109.57686			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.68945			100.66493			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.45000		342.68164		2.45000	342.62758			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		101.01457			100.99306			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.64869			100.62636			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		101.66973			101.64762			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.86500		101.15955		6.88000	101.13427			1,373,000,000,000.00	200,000,000	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.86000		100.48965		7.86500	100.45926			0.00	0	30,000,000.00
FRX17	On 15/09/2017	Spot Bond	8.20000		101.03018		8.20500	100.99474			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.41000		111.02419		8.41500	110.98352			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.97500		103.35866		8.98000	103.31376			14,219,092,500,000.00	1,584,300,000	794,300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX20	On 01/10/2020	Spot Bond	9.19000	97.88455		9.20000	102.18422			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.76000	89.17558		9.85500	88.65657			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.73000	109.64848		9.75500	109.45356			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.07000	95.95187		10.09500	100.50141			10,070,000,000,000.00	1,000,000,000	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.46500	93.41969		10.48000	93.28412			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.24000	82.75781		10.25500	82.62182			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00768			100.05113			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.01046			100.05320			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.01156			100.05402			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.01427			100.05601			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.01866			100.05926			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.02194			100.06170			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.03617			100.07224			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	100.68103			100.66187			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.71101			100.69103			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.71806			100.69789			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.73806			100.71734			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.76809			100.74656			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.79311			100.77090			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.90308			100.87787			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.79440			101.77241			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GFC03	On 10/04/2015	Spot Bond		0.00000	102.00775			101.98791			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.08000	105.24676		9.08500	105.21002			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			220,000,000.00	2,200	5,500.00
GPT30	On 06/11/2014	Spot Bond		0.00000	100.90071			100.88372			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond		0.00000	99.47461			99.45766			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	101.19608			101.17615			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	101.22166			101.20131			0.00	0	90,000,000.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	101.27108			101.24994			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	101.33242			101.31027			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	101.41753			101.39400			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	100.38139			100.35951			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	101.64846			101.62891			0.00	0	300,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	101.44949			101.42776			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	101.41296			101.39274			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	101.49717			101.47855			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.31515			100.29337			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.78097			100.75847			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.01917			100.00000			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	36,100,200,000.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.59926			100.57992			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.98115			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.97383			100.95454			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		101.55954			101.53395			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		101.73882			101.71767			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.23086			100.20900			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		101.06676			101.04578			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		101.13665			101.11541			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond	0.00000		101.02378			101.00672			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond	0.00000		100.85411			100.83703			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	101.39078			101.36764				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.63709	96.43247		7.64200	96.40397				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	101.45472			101.43061				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.63676	104.41639		8.64165	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	101.53690			101.51155				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.08679	104.41639		9.09168	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	101.63732			101.61044				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		101.47866			101.45557			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		101.63878			101.61442			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.69839			101.67320			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		101.07287			101.05041			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.11000		102.69914		9.11500	102.66362			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.11500		108.98129		8.12000	108.93375			15,305,701,500,000.00	1,886,100,000	940,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.03000		279.00872		2.03000	278.96788			39,382,000,000,000.00	19,400,000,000	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.05000		284.60991		2.05000	284.56811			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.45000		99.63227		9.46500	99.47590			81,662,175,000,000.00	8,641,500,000	4,533,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.37500		100.27430		9.39000	100.11438			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		80.00000		100.00000	63.84496			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		16.61523		100.00000	16.57498			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		98.44121		100.00000	98.18147			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		44.56801		100.00000	44.46004			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		22.74962		100.00000	22.69451			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		14.68198		100.00000	14.64641			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		81.28500		100.00000	66.15236			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.75000		116.29108		1.75000	116.27497			46,269,492,500,000.00	26,439,710,000	96,659,907,600.00
I2038	On 31/01/2038	Spot Bond	1.89000		121.33404		1.89000	121.31678			102,217,894,002,000.00	54,083,541,800	02,371,969,700.00
I2046	On 31/03/2046	Spot Bond	1.87000		122.69169		1.87000	122.67427			2,812,892,896,000.00	1,504,220,800	48,469,523,600.00
I2050	On 31/12/2050	Spot Bond	1.93000		130.60984		1.93000	130.59111			55,188,705,892,000.00	28,595,184,400	44,744,394,200.00
IBC01	On 16/03/2015	Spot Bond	0.00000		95.70000			95.55000			0.00	0	28,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL11		On 12/03/2015	Spot Bond	7.52500	101.67441		7.54000	101.64736			0.00	0	3,291,000,000.00
IBL13		On 12/03/2015	Spot Bond	0.00000	100.84926			100.82926			0.00	0	0.00
IBL14		On 28/06/2015	Spot Bond	0.00000	100.77999			100.76272			0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	8.31000	101.91199		8.31500	101.88220			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	7.98000	106.28672		7.98500	106.24829			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	8.13000	101.10398		8.13500	101.07345			0.00	0	0.00
IBL32		On 03/11/2014	Spot Bond	0.00000	101.00180			100.98206			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	101.05939			101.03855			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	1.46000	129.28488		1.46000	129.26797			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.19000	130.79881		2.19000	130.77915			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.14912			100.13158			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.96167			100.94312			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	8.10000	101.85933		8.10500	101.82200			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.60406			100.58444			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	101.71569			101.69528			0.00	2,000,000,000	1,000,000,000.00
IBL43		On 15/11/2015	Spot Bond	0.00000	101.09307			101.07346			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.71000	99.62854		8.71500	99.58819			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	8.73500	95.22375		8.74000	95.18156			17,470,000,000.00	2,000,000	2,000,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.44441			100.32445			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	8.18000	97.34452		8.18500	97.30841			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	9.20500	100.87173		9.21000	100.82489			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	101.06721			101.04764			0.00	2,000,000,000	1,000,000,000.00
IBL53		On 31/07/2018	Spot Bond	0.00000	101.09827			101.07815			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL54	On 31/07/2016	Spot Bond		7.90000	100.01195		7.90000	99.99090			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.49000	100.01341		8.49500	99.97481			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	101.21440			101.19222			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.83402			100.81439			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.75000	102.64897		7.75500	102.61695			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.45000	103.72562		8.45500	103.68394			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.59000	105.15155		9.59500	105.09344			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	99.92620			99.90761			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	101.20262			101.18315			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	101.12193			101.10212			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	101.14611			101.12589			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	101.17014			101.14950			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00540		100.00000	0.00539			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	101.32763			101.30845			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	101.28619			101.26606			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.81000	101.39255		8.82000	101.32303			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	102.18239		5.00000	102.16860			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	102.18239		5.00000	102.16860			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.76787		5.00000	100.75434			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	102.18239		5.00000	102.16860			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.13138		4.00000	100.12042			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	32.51802		100.00000	32.36987			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	32.38432		100.00000	32.23678			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	32.38432		100.00000	32.23678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond	9.20000	104.42455		9.20000	104.39889			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	99.93600			99.91454			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	99.93600			99.91454			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.91132			100.88725			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.51199		100.00000	7.49359			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000	100.75448			100.73703			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	100.00000	77.16702		100.00000	77.00422			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	9.06000	100.22095		9.06500	100.19484			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.81206			100.78419			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	9.48807		100.00000	9.46509			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	66.70991		100.00000	66.50165			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	76.68067		100.00000	76.51992			0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000	82.76644		100.00000	82.57919			0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000	98.53665		100.00000	98.27528			0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000	96.73572		100.00000	96.48381			0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000	95.02283		100.00000	94.77981			0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000	95.75305		100.00000	94.98085			0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000	90.25000		100.00000	89.58640			0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000	81.80698		100.00000	81.26160			0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000	93.58974		100.00000	93.35038			0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000	91.93955		100.00000	91.70854			0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000	90.34653		100.00000	90.12346			0.00	0	0.00
INA439	On 23/09/2014	Spot Bond	6.20000	99.94907		6.20000	96.99321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA440	On 30/09/2014	Spot Bond	6.20000		99.86429		6.20000	99.81350			0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.20000		99.74585		6.20000	99.69518			0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.20000		99.62769		6.20000	99.57714			0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.30000		99.50195		6.30000	99.45071			0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.30000		99.26328		6.30000	99.21228			0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.30000		99.14437		6.30000	99.09350			0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.40000		98.89026		6.40000	98.83885			0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.40000		98.65078		6.40000	98.59962			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		99.90308			99.87873			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.18266		100.61772		11.17120	100.59706			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.18266		99.73155		11.17120	99.71108			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.02807			100.06612			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.46542			100.43556			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.02660			100.06514			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		103.12377		6.50000	103.10574			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.09533			100.07148			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		95.43341			95.43341			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.22189			100.20167			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		101.36184			101.34217			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.09166			100.06873			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.46513			100.44390			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000		100.07156			100.05366			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000		100.06994			100.05245			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000		100.92455			100.90620			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING242		On 10/02/2015	Spot Bond	0.00000	100.80861			100.79031			0.00	0	0.00
ING243		On 18/02/2015	Spot Bond	0.00000	100.70472			100.68595			0.00	0	0.00
ING244		On 18/02/2015	Spot Bond	0.00000	100.69678			100.67822			0.00	0	0.00
ING251		On 12/04/2015	Spot Bond	0.00000	101.26614			101.24779			0.00	0	0.00
ING254		On 28/11/2014	Spot Bond	0.00000	102.18795			102.16986			0.00	0	0.00
ING257		On 22/12/2014	Spot Bond	0.00000	101.64776			101.63004			0.00	0	0.00
ING263		On 15/01/2015	Spot Bond	0.00000	101.24178			101.22351			0.00	0	0.00
ING270		On 18/03/2015	Spot Bond	0.00000	100.15123			100.13233			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	99.89016			99.86274			0.00	0	0.00
INGR02		On 28/11/2014	Spot Bond	0.00000	100.51866			100.50006			0.00	0	0.00
INGR04		On 08/05/2015	Spot Bond	0.00000	102.72342			102.70411			0.00	0	0.00
INGR05		On 07/11/2014	Spot Bond	0.00000	99.27392			99.25663			0.00	0	0.00
INLV01		On 12/08/2024	Spot Bond	0.00000	101.25505			101.22626			0.00	0	0.00
IP271U		On 09/10/2014	Spot Bond	100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	101.67369			101.65347			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	101.49180			101.47011			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	101.51200			101.49003			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.82000	103.93847		8.82500	103.90276			0.00	0	0.00
IPF07		On 01/07/2017	Spot Bond	0.00000	99.90346			101.70297			0.00	0	0.00
IPF08		On 01/07/2018	Spot Bond	0.00000	99.90109			101.74537			0.00	0	0.00
IPF09		On 01/07/2019	Spot Bond	0.00000	99.89953			101.77367			0.00	0	0.00
IPFC02		On 15/10/2014	Spot Bond	0.00000	101.22060			101.20388			0.00	0	0.00
IPL10		On 20/05/2021	Spot Bond	9.36000	103.31076		9.37000	103.23636			18,720,000,000,000.00	2,000,000,000	2,143,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL5	On 28/09/2015	Spot Bond	0.00000	100.17696			100.15673			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.58000	103.06873		8.58500	103.03195			20,624,604,000,000.00	2,403,800,000	626,700,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	99.80265			99.78239			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	101.61557			101.59375			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	101.07406			101.05234			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000	100.79195			100.76569			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.03014			100.06777			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.70500	104.02565		8.72000	103.99074			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	101.71850			101.75793			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.43913			100.41403			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.28000	124.56268		3.28000	124.54031			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.67000	137.95961		3.67000	137.93331			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	99.86603			99.84351			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.75219			101.72785			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.65802			101.63392			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.33170			100.30720			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	99.93408			99.91194			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.75000	96.75278		3.75000	96.73419			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.75000	103.11300		3.75000	103.09319			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.37368			100.34798			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	101.05784			101.03259			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.33000	115.54796		10.33500	115.50069			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.67833			101.65118			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.77000	136.43507		3.77000	136.40870			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV440U	On 02/10/2014	Spot Bond	100.00000		98.38275	100.00000	98.11828				0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000		96.23320	100.00000	95.98389				0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000		94.51475	100.00000	94.27425				0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000		96.87500	100.00000	96.12404				0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000		93.74607	100.00000	93.03046				0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000		88.93248	100.00000	88.28804				0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		101.26183		101.24185				0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.67235		100.65426				0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.20000		99.71206	6.20000	99.66142				0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.20000		99.59398	6.20000	99.54346				0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	6.40000		98.73618	6.40000	98.68492				0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.40000		98.61666	6.40000	98.56553				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.98141		100.95878				0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		101.79352		101.77405				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.53777		101.51847				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		99.81210		99.79278				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.70810		100.68821				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.77836		100.75553				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.51639		100.49494				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		101.49189		101.47020				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		101.50200		101.48017				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		101.52220		101.50010				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		101.43126		101.41040				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC021	On 19/07/2017	Spot Bond		0.00000	101.38164			101.35864			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	101.20232			101.18113			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.14811			100.02616			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.84452			100.82371			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.59089			100.57116			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.58502			100.56548			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	99.85770			99.83707			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	101.41068			101.39190			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	101.26364			101.24321			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	101.07387			101.05488			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.13776			100.01717			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	99.92081			99.90088			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	99.91865			99.89819			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	99.91865			99.89818			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		9.05000	102.71177		9.05500	102.66780			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	19.86054		100.00000	19.78587			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	12.48101		100.00000	12.42612			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	101.31999			101.29918			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		9.23000	102.20010		9.24000	102.12501			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	101.22623			101.20463			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.86575			100.84500			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.21598			100.19547			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	90.02698		100.00000	89.81057			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	101.22552			101.20354			0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG02U	On 22/01/2015	Spot Bond	100.00000		94.87932		100.00000	94.63912			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		101.48930			101.46701			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		35.75784		100.00000	35.67121			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		101.95777			101.93470			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond	100.00000		88.16425		100.00000	87.95181			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		86.60052		100.00000	86.39865			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		93.19875		100.00000	92.96692			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		79.68919		100.00000	79.52688			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		91.92654		100.00000	91.70123			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		82.88227		100.00000	82.69726			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.23834			100.21580			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.24695			100.22363			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.39659			100.37447			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		0.00000		100.00000	75.00036			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.57404			100.55048			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.40436			101.37828			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.57000		143.79995		8.59500	143.52116			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.29007			100.27268			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.12803			100.10925			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.16911			100.14732			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.54037			100.51965			0.00	0	941,000,000.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.20360			100.18223			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		101.16488			101.14358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL02	On 13/08/2017	Spot Bond	8.68000	98.37615		8.68500	98.34112			23,027,172,000,000.00	2,652,900,000	1,332,900,000.00
LGL03	On 03/04/2018	Spot Bond	8.83000	96.32360		8.83500	96.28633			15,894,000,000,000.00	1,800,000,000	900,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.30500	100.42887		9.31000	100.38186			13,957,500,000.00	1,500,000	1,500,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.33443			100.30316			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.02500	103.79104		10.04000	103.74640			20,852,000,000,000.00	2,080,000,000	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.36390			100.32995			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.73650			100.71568			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.78412			100.76199			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.84101			100.81732			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	101.33756			101.31941			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	99.77427			99.75691			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000	99.54492			99.52806			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000	98.94203			98.92496			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000	98.72777			98.71034			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	82.76644		100.00000	82.57919			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.42538			100.40733			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.42862			100.41043			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000	91.70854		100.00000	91.47870			0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond	100.00000	95.54974		100.00000	95.30026			0.00	0	0.00
MAQ31U	On 25/09/2014	Spot Bond	100.00000	99.72678		100.00000	66.66667			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	99.88907			99.86138			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	101.54668			101.52800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF028	On 16/04/2015	Spot Bond		0.00000	101.52119			101.50106			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.36348			100.34597			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.83675			100.81819			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.20051			100.18279			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.56579			100.54590			0.00	300,000,000	300,000,000.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.80198			100.78375			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.85342			100.83383			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	101.26017			101.24107			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	101.29520			101.27576			0.00	0	570,500,000.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.88374			100.86516			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.92765			100.90814			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.94943			100.92948			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	90.00431		100.00000	89.78847			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	33.09099		100.00000	33.00994			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	80.70953		100.00000	80.53097			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	9.35958		100.00000	9.16196			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.63000	105.51350		8.63500	105.47045			2,079,830,000,000.00	241,000,000	121,000,000.00
MBSA02	On 15/04/2019	Spot Bond		8.52000	105.40944		8.52500	105.36669			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.24712			100.22377			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.23082			100.20896			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	101.39076			101.37046			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	99.79813			103.25235			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	99.79676			103.27568			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA3	On 05/10/2016	Spot Bond	0.00000		99.78994			103.39228			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		101.55099			101.52967			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		101.62547			101.60320			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.91500		101.03328	7.92000	105.28848				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.70000		104.32654	8.70500	104.28460				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.48500		104.94337	9.49500	104.86431				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.47500		103.16096	6.48000	103.14179			10,360,000,000,000.00	1,600,000,000	800,000,000.00	
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.01099			100.05359			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.01374			100.05562			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.50500		103.09722	9.51000	103.05060				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.67500		101.01073	7.69000	100.97584			76,289,500,000,000.00	9,940,000,000	4,970,000,000.00	
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.59422			100.57228			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.84000		102.68189	8.84500	102.64591				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.18754			100.16574			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.36000		103.61133	9.37000	103.53637			7,488,000,000,000.00	800,000,000	400,000,000.00	
MMS01U	On 10/12/2016	Spot Bond	100.00000		13.95883	100.00000	13.92464				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.92931			100.90962			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.54000		102.58605	8.54500	102.55085			1,024,800,000,000.00	120,000,000	60,000,000.00	
MTN03	On 13/07/2015	Spot Bond	7.62500		103.20261	7.64000	103.17005			29,585,000,000,000.00	3,880,000,000	990,000,000.00	
MTN04	On 13/07/2017	Spot Bond	8.48000		106.07146	8.48500	106.03497			8,649,600,000,000.00	1,020,000,000	510,000,000.00	
N4A211	On 14/08/2020	Spot Bond	100.89771		6.75430	100.89771	6.73781				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.84303	100.61875	6.82635				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.85989			100.83927			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.86555			100.84480			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.93571			100.91333			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	101.01727			100.99297			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.65519	100.00000	0.65360				0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.65519	100.00000	0.65360				0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.95500	98.93975	8.96000	98.88843				0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.59000	100.02742	7.59000	100.00718				0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.02500	102.42206	9.03000	102.37428				0.00	0	8,784,600,000.00
NBK11B		On 27/10/2014	Spot Bond	0.00000	101.18042		101.16274				0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	8.81000	102.94719	8.82000	102.87323				0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.75250		100.73273				0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.29000	102.91796	9.29500	102.86052				0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	101.92491		101.90541				0.00	0	31,800,000.00
NBK14A		On 26/06/2021	Spot Bond	9.01000	103.64009	9.02000	103.56474				0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.80431		100.78481				0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	101.98648		101.96670				0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	101.41170		101.39298				0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.69410		100.67479				0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.06179		100.05645				0.00	1,300,000,000	1,300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK19B	On 26/06/2017	Spot Bond	0.00000		99.99997			99.98223			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.01999			100.00000			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.22500		103.37585		7.24000	103.34140			9,681,500,000,000.00	1,340,000,000	670,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		101.50590			101.48563			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.53000		111.88510		8.53500	111.83803			7,532,843,000,000.00	883,100,000	443,100,000.00
NBK4	On 28/10/2024	Spot Bond	10.74500		35.71682		10.77000	35.62560			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.42500		105.44295		7.44000	105.41368			13,810,500,000,000.00	1,860,000,000	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		101.68311			101.66100			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		101.48189			101.45736			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	8.01000		101.93933		8.01500	101.91022			7,209,000,000,000.00	900,000,000	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.05567			100.03715			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		101.19877			101.17910			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.73273			100.71523			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		101.74212			101.71990			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		101.56508			101.54175			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.54342			100.52089			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		92.03560			92.01712			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.49545			100.47398			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		101.30246			101.28101			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		101.22636			101.20476			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		88.34415			88.32504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.07642			100.05757			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.91058			100.88819			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.01728			100.05824			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.01290			100.05500			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		102.44578			102.42463			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.01019			100.05298			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.07613			100.05708			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.07607			100.05704			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		101.09975			101.07961			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.08743			100.06556			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.91500		104.60127		9.94000	104.41732			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.08691			100.06517			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.95000		103.45516		9.97500	103.26795			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.08743			100.06556			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.07878			100.05907			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.11820			100.10028			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.08828			100.06620			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.08933			100.06699			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.56500		102.06760		8.58000	102.02997			2,074,614,300,000.00	242,220,000	5,001,110,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		101.49111			101.46662			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		102.42123			102.39867			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.91000		108.33234		9.91500	108.27258			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		105.21701			105.19355			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED9	On 06/07/2017	Spot Bond	0.00000		99.83031			101.37931			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.93000		115.21300		11.93500	115.15969			0.00	0	1,633,200,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		109.61907			109.59283			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		101.02654			101.00074			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.26000		167.80853		2.26000	167.78292			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.55500		105.19264		8.56000	105.14561			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.29963			100.28017			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.18500		106.45118		9.19000	106.40232			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.70736			100.68656			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.83977			100.82059			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.66945			100.64975			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.69319			100.67281			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.67897			100.65900			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.38500		107.77581		9.39000	107.72040			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.69325			100.67287			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.70741			100.68661			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.69793			100.67741			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.58500		106.43113		9.59000	106.38138			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.72644			100.70510			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.71688			100.69582			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.72163			100.70043			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.89646			100.87022			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.83889			100.81431			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.73583			100.71422			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA018	On 30/11/2018	Spot Bond		8.39000	117.29064		8.39500	117.24554			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond		9.13000	122.52302		9.14000	122.43051			83,996,000,000,000.00	9,200,000,000	6,503,400,000.00
NRA023	On 31/05/2023	Spot Bond		2.15500	172.50706		2.15500	172.48122			36,204,000,000,000.00	16,800,000,000	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.68000	123.51540		9.70500	123.26592			56,531,200,000,000.00	5,840,000,000	5,920,000,000.00
NTC12	On 25/08/2016	Spot Bond		0.00000	102.00230			101.98177			0.00	0	5,500,000,000.00
NTC13	On 31/01/2015	Spot Bond		0.00000	101.12934			101.10867			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	101.74047			101.72142			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.04752			100.08841			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.38575			100.36467			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.62428			100.60276			0.00	0	200,000,000.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.69727			100.67248			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.86171			100.83153			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	16.76470		100.00000	16.72409			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	43.59610		100.00000	43.49049			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		7.47500	105.17208		7.49000	105.13541			62,798,970,000,000.00	8,401,200,000	4,201,200,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	24.08086		100.00000	24.02252			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	65.48115		100.00000	67.41105			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.89775			100.87794			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond		0.00000	101.20215			101.18275			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	100.46862			100.44978			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	100.34944			100.32934			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond		0.00000	100.90580			100.88838			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC001	On 28/03/2016	Spot Bond	0.00000		100.14112			100.12255			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.45456			100.43513			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		101.73782			101.71677			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.46000		104.06690	9.47000		103.98936			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		101.14202			101.12223			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		101.17466			101.15433			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		101.18935			101.16877			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		101.22199			101.20086			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.36226			101.33876			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.39487			101.37082			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		101.24574			101.22301			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.99000	41.46971		8.01500	41.34898				0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.52500	106.85621		6.54000	106.82264			8,818,385,249,565,000.00	51,476,666,600	41,044,371,800.00	
R158P	On 15/09/2015	Spot Bond	6.71000	93.80111		6.71500	93.77960			0.00	0	0.00	
R159	On 15/09/2016	Spot Bond	6.81000	112.54299		6.81500	112.51237			6,370,196,292,618,000.00	35,417,957,800	65,744,166,700.00	
R159P	On 15/09/2016	Spot Bond	6.64000	87.92744		6.64500	87.90319			0.00	0	0.00	
R186	On 21/12/2026	Spot Bond	8.17000	120.56908		8.19500	120.32870			9,431,122,582,718,000.00	02,340,585,400	54,358,265,100.00	
R187P	On 21/12/2026	Spot Bond	7.91000	38.70744		7.93500	38.58551			0.00	0	0.00	
R188P	On 21/12/2027	Spot Bond	7.83000	36.18494		7.85500	36.06232			0.00	0	0.00	
R197	On 07/12/2023	Spot Bond	1.75000	284.88401		1.75000	284.84447			61,567,146,200,000.00	35,181,226,400	26,381,426,600.00	
R201	On 21/12/2014	Spot Bond	5.96000	102.92958		5.96500	102.91181			679,996,596,056,000.00	14,093,388,600	67,210,000,000.00	
R202	On 07/12/2033	Spot Bond	1.81000	230.64349		1.81000	230.61110			237,266,778,942,000.00	31,086,618,200	47,345,551,500.00	
R2023	On 28/02/2023	Spot Bond	7.89000	99.69733		7.89500	99.64582			5,477,540,624,106,000.00	94,238,355,400	48,782,787,200.00	
R203	On 15/09/2017	Spot Bond	6.98000	103.60051		6.98500	103.56739			7,531,825,297,888,000.00	79,058,065,600	33,250,662,600.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 31/01/2030	Spot Bond		8.56000	96.48688		8.58000	96.30171			5,304,712,965,616,000.00	19,709,458,600	50,528,600,300.00
R2032	On 31/03/2032	Spot Bond		8.68000	96.07670		8.69500	95.92455			3,375,521,800,000,000.00	88,885,000,000	68,823,000,000.00
R2037	On 31/01/2037	Spot Bond		8.77500	98.62314		8.79000	98.45749			3,241,489,083,885,000.00	69,400,465,400	23,420,232,700.00
R204	On 21/12/2018	Spot Bond		7.28000	104.68643		7.28500	104.64773			8,444,476,857,544,000.00	59,955,612,300	59,342,284,900.00
R2044	On 31/01/2044	Spot Bond		8.84000	100.39745		8.84500	100.32219			714,603,500,000,000.00	80,837,500,000	27,825,000,000.00
R2048	On 28/02/2048	Spot Bond		8.83000	99.76132		8.84000	99.63146			4,199,156,620,846,000.00	75,555,676,200	84,688,788,100.00
R207	On 15/01/2020	Spot Bond		7.50500	100.32356		7.51000	100.28206			5,384,152,947,936,000.00	17,408,787,200	03,250,277,100.00
R208	On 31/03/2021	Spot Bond		7.66000	95.32988		7.67000	95.26121			5,600,337,806,734,000.00	36,597,624,900	75,266,714,100.00
R209	On 31/03/2036	Spot Bond		8.69500	76.32046		8.71000	76.18478			9,305,558,545,544,000.00	70,219,499,200	23,640,644,500.00
R210	On 31/03/2028	Spot Bond		1.77000	171.03306		1.77000	171.00922			42,994,105,350,000.00	24,290,455,000	24,432,837,600.00
R211	On 31/01/2017	Spot Bond		0.76000	131.35812		0.76000	131.34344			87,254,279,120,000.00	14,808,262,000	81,804,964,800.00
R212	On 31/01/2022	Spot Bond		1.62000	135.83905		1.62000	135.82071			247,027,170,474,000.00	52,485,907,700	54,135,910,900.00
R213	On 28/02/2031	Spot Bond		8.56500	86.82882		8.58000	86.69087			9,014,983,134,201,000.00	52,537,435,400	13,426,981,800.00
R214	On 28/02/2041	Spot Bond		8.78000	77.17059		8.79500	77.02883			0,233,433,022,308,000.00	65,539,068,600	73,020,750,400.00
R227C	On 15/03/2015	Spot Bond		6.87000	96.89948		6.87500	96.87961			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.71000	93.80111		6.71500	93.77960			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.63000	90.85956		6.63500	90.83672			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.64000	87.92744		6.64500	87.90319			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.96500	98.61403		5.97000	98.59698			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.78000	95.21762		6.78500	95.19688			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.65000	92.23875		6.65500	92.21674			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.63000	89.30049		6.63500	89.27707			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.69000	86.32306		6.69500	86.29820			0.00	0	0.00

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	6.95500	82.94564		6.96000	82.91918			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.00500	80.03296		7.01000	80.00539			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.28500	76.54783		7.29000	76.51907			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.26500	73.91795		7.27000	73.88843			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.24500	71.39221		7.25000	71.36202			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.23500	68.93125		7.24000	68.90045			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.46500	65.68370		7.47000	65.65239			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.44500	63.39644		7.45000	63.36472			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.58000	60.58793		7.59000	60.53631			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.55000	58.49771		7.56000	58.44510			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.52000	56.49595		7.53000	56.44245			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.49000	54.57849		7.50000	54.52421			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.45000	52.78580		7.46000	52.73081			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.41000	51.07172		7.42000	51.01611			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.11000	46.12021		8.13500	46.00244			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.07000	44.49766		8.09500	44.37873			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.03000	42.94874		8.05500	42.82883			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.99000	41.46971		8.01500	41.34898			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.95000	40.05705		7.97500	39.93566			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.91000	38.70744		7.93500	38.58551			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.87000	37.41772		7.89500	37.29540			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.83000	36.18494		7.85500	36.06232			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.89748			101.86951			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.77043			100.74568			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.90594			101.87856			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.72630			101.69967			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	17.31589		100.00000	17.27395			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	10.03242		100.00000	10.00811			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	21.88634		100.00000	21.83273			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.26883			100.25127			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.31921			100.29716			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.71343			100.75639			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.01708			100.00007			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond	0.00000	100.67796			100.66058			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond	0.00000	101.43386			101.41098			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	101.14651			101.12643			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.21746			101.19587			0.00	0	1,400,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	101.08049			101.05879			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.35731			100.33557			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond	0.00000	101.50930			101.49035			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	101.36190			101.34002			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.59939			100.57799			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.39057			100.36817			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond	0.00000	101.11133			101.08163			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	81.50000			81.45073			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	82.21821			82.17590			0.00	0	0.00

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		84.51880			84.45870			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		89.10055			89.04768			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		99.91372			99.88478			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		80.27844			80.24212			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		89.55662			89.50430			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		103.85584		12.35000	103.82202			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		14.60189		100.00000	14.56652			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		101.61852			101.59528			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		101.49883			101.47487			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.26044			100.23588			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.95848			100.93558			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.06556			100.04370			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		3.75006		100.00000	3.74088			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		16.33551		100.00000	16.29594			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		37.62634		100.00000	37.53519			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.69540		100.00000	13.66223			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		24.03940		100.00000	23.98116			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		105.80898			105.76151			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		79.32836			79.28395			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.96000		109.22492		8.97000	109.14839			13,810,944,000,000.00	1,541,400,000	1,783,400,000.00
RW23	On 10/12/2023	Spot Bond	9.14000		105.05047		9.14500	104.99367			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.71500		107.03141		9.73000	106.88608			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		96.78672			96.89747			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	8.01000		109.12663		8.01500	109.09324			34,443,000,000,000.00	4,300,000,000	2,150,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	0.00000		100.72736			100.70400			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.03000		104.77191		9.03500	104.73291			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		102.45822			102.43709			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		101.58605			101.56348			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		101.28382			101.26083			0.00	0	800,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		101.44630			101.42297			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		101.42044			101.39752			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.17500		104.80874		7.19000	104.77894			15,354,500,000,000.00	2,140,000,000	1,070,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.78000		102.73763		8.78500	102.69867			41,441,600,000,000.00	4,720,000,000	2,360,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.98500		105.45206		8.00000	105.41493			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		105.47586		7.96000	105.45312			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.77500		105.65226		7.79000	105.61564			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.38000		99.91027		8.38500	99.87473			0.00	0	14,333,271,300.00
SBN34	On 15/09/2015	Spot Bond	7.92000		105.51396		7.93500	105.47699			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.17000		105.27618		8.17500	105.24813			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.22629			100.20484			0.00	0	0.00
SBN50	On 23/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		99.85691			99.83617			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.03000		102.36823		8.03500	102.33272			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		101.84232			101.82315			0.00	0	50,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.01614			100.05731			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		103.99082			103.97145			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.81000		109.46855		8.82000	109.39055			0.00	0	0.00

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	9.97000	104.17898		9.84500	105.00978			0.00	0	500,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.94678			100.92352			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	101.01264			100.99398			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.89553			100.87458			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	103.08020			103.05935			0.00	3,200,000,000	2,100,000,000.00
SBS25	On 24/05/2019	Spot Bond	8.38000	104.85186		8.38500	104.80927		19,514,506,000,000.00	2,328,700,000	1,168,700,000.00	
SBS26U	On 28/02/2017	Spot Bond	100.00000	14.03774		100.00000	14.00684			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.43000	105.30091		9.43500	105.24293		47,150,000,000,000.00	5,000,000,000	2,500,000,000.00	
SBS28	On 23/04/2017	Spot Bond	0.00000	101.38284			101.36377			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.94000	101.54937		8.94500	101.50631			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.87000	97.93491		8.89500	97.73843			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.27711			100.25653			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.82000	102.55426		9.84500	102.34855			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.13872			100.11785			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.14249			100.12108			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.97000	101.00092		9.99500	100.81725		29,910,000,000,000.00	3,000,000,000	1,500,000,000.00	
SBS4	On 16/11/2021	Spot Bond	9.36000	99.19483		9.37000	99.12021			0.00	0	90,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.87500	108.26859		7.88000	108.23737		5,197,500,000,000.00	660,000,000	8,975,648,000.00	
SBSI11	On 07/12/2023	Spot Bond	2.28000	273.88581		2.28000	273.84386			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.40500	129.44631		1.40500	129.42957			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000	104.19000			103.97000			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		101.46397			101.44393			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		13.78873		100.00000	13.75496			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		127.62645		2.03000	127.60781			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		103.12377		6.50000	103.10574			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		101.56077			101.53833			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		99.94006			99.91995			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		101.84027			101.82035			0.00	90,000,000	985,000,000.00
SHS05	On 29/06/2017	Spot Bond	9.01000		101.48123		9.01500	101.44485			4,685,200,000,000.00	520,000,000	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.15247			101.12941			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		101.87163			101.85074			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.08322			100.06240			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00931			100.05234			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		14.71763		100.00000	14.68198			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.29782			100.27575			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		59.59858		100.00000	59.41251			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.19080			100.16862			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		26.02435		100.00000	25.96130			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		26.16145		100.00000	26.07977			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		22.27927		100.00000	22.20971			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.32000		102.48989		9.32500	102.45123			0.00	0	0.00

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		100.99115			100.96809			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		101.08718			101.06197			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	8.06000		103.79747		8.06500	103.76642			28,048,800,000,000.00	3,480,000,000	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.88000		100.39554		8.88500	100.35574			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.33000		100.03922		8.33500	100.00376			38,651,200,000,000.00	4,640,000,000	2,310,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.73239			100.71125			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.97756			100.95761			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		101.25054			101.22973			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.22002			100.19997			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.22591			100.20533			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		101.19900			101.17709			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.08000		104.83269		8.08500	104.80182			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		101.48397			101.46204			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		101.72107			101.70038			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		101.43813			101.41611			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.21000		98.66650		9.22000	98.60080			239,460,000,000.00	26,000,000	1,416,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.55353			100.53058			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		99.99990			99.97879			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		101.34535			101.32322			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.26800		87.82153		9.27800	87.75540			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.76000		90.11249		8.77000	90.04557			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.20500		102.63269		7.21000	102.61157			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.76500		95.10343		8.77000	95.06122			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.17593			100.15293			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN009	On 15/09/2017	Spot Bond		8.16000	100.47918		8.16500	100.44400			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.50000	108.48697		2.50000	108.46974			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.23000	101.29152		8.23500	101.25169			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.83403			100.80671			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.77000	107.89764		9.79500	107.68702			0.00	0	10,000,000,000.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.47332			100.45278			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.79500	77.88833		9.81000	77.76720			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	101.40564			101.38309			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	100.08918			100.06723			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	101.39483			101.37413			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond		100.00000	1.74190		100.00000	100.00000			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond		0.00000	99.57803			99.56115			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond		0.00000	102.22707			102.12102			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond		100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond		0.00000	99.08895			99.07177			0.00	0	0.00
SY1144	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1147	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond		0.00000	100.17880			100.13410			0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1152	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond		0.00000	98.98617			98.96898			0.00	0	0.00
SY1155	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.98278			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	99.94943			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1157	On 29/09/2014	Spot Bond	0.00000	99.94835			99.93113			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000	98.86360			98.84639			0.00	0	0.00
SY1159	On 29/09/2014	Spot Bond	0.00000	99.94835			99.93114			0.00	0	0.00
SY1160	On 06/10/2014	Spot Bond	0.00000	99.82740			99.81014			0.00	0	0.00
SY1161	On 09/10/2014	Spot Bond	0.00000	99.77572			99.75846			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000	98.71636			98.69902			0.00	0	0.00
SY1163	On 10/10/2014	Spot Bond	0.00000	99.75827			99.74101			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000	98.72251			98.70548			0.00	0	0.00
SY1165	On 29/09/2014	Spot Bond	0.00000	99.94858			99.93145			0.00	0	0.00
SY1166	On 14/10/2014	Spot Bond	0.00000	99.91666			99.88888			0.00	0	0.00
SY1167	On 16/10/2014	Spot Bond	0.00000	99.65513			99.63788			0.00	500,000,000	500,000,000.00
SY1169	On 22/10/2014	Spot Bond	0.00000	99.55146			99.53421			0.00	0	0.00
SY1170	On 20/10/2014	Spot Bond	0.00000	99.58547	100.00000	93.58974				0.00	5,800,000,000	5,800,000,000.00
SY1171	On 20/10/2014	Spot Bond	0.00000	99.58568	100.00000	93.58974				0.00	10,000,000,000	7,500,000,000.00
SY1172	On 21/10/2014	Spot Bond	0.00000	99.56827	100.00000	93.35038				0.00	19,600,000,000	19,600,000,000.00
SY1173	On 27/10/2014	Spot Bond	100.00000	92.17172	100.00000	100.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.98500	105.16003	7.00000	105.12531				3,911,600,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.78000	101.43668	8.80500	101.23706				0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	93.97708	100.00000	93.73916				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	40.01350	100.00000	39.91656				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	101.30032			101.27937			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.98019			100.96086			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.47586			100.45520			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.64127			100.62343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS122	On 20/03/2017	Spot Bond		0.00000	100.00829			100.05159			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	100.01215			100.05446			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond		0.00000	99.52656			99.50903			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond		0.00000	99.01858			99.00106			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond		0.00000	98.82047			98.80338			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	101.10902			101.08977			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		8.06000	102.47248		8.06500	102.44201			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	101.38329			101.36260			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	101.42126			101.40003			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	101.47171		7.83000	101.45053			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	101.36239			101.34202			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	101.40988			101.38880			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	101.43801			101.41592			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	101.36239			101.34202			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	101.40988			101.38880			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	101.34714		7.16000	101.32776			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	101.50290			101.48046			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	101.49531			101.47298			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	101.67739			101.65238			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	101.65275			101.62810			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	102.39590			102.36021			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	102.31100			102.27658			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	101.36049			101.34014			0.00	0	0.00

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		101.42126			101.40003			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.56788		8.73000	101.54431			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		101.35479			101.33453			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		101.40988			101.38880			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.75000		99.71961		8.75500	99.68062			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		101.34339			101.32330			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		101.40988			101.38880			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		101.50670			101.48420			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		101.48581			101.46363			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		101.47822			101.45615			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		101.67359			101.64865			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		101.66601			101.64118			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		101.59965			101.57579			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		102.26381			102.23010			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		102.27136			102.23754			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		102.23360			102.20034			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	100.00000	0.00000	0.00000	100.00000	100.00000	0.00000			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	100.00000	1.73415	1.73415	100.00000	100.00000	2.59782			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	100.00000	1.73415	1.73415	100.00000	100.00000	2.59782			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	100.00000	1.73415	1.73415	100.00000	100.00000	2.59782			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	100.00000	1.73415	1.73415	100.00000	100.00000	2.59782			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	100.00000	1.73415	1.73415	100.00000	100.00000	2.59782			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		101.42445			101.40170			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.84847	6.84847	101.06155	101.06155	6.83173			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A2	On 18/04/2036	Spot Bond	0.00000	101.35479			101.33453			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	101.46155			101.44251			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	101.52566			101.50290			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	101.60155			101.57765			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	102.40345			102.36765			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.72145			101.70005			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	101.39581			101.37348			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	101.41490			101.39230			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	101.39581			101.37348			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	101.41490			101.39230			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	101.42445			101.40170			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	101.38435			101.36219			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	101.41490			101.39230			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.51988			101.49576			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.51988			101.49576			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.51988			101.49576			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.67252			101.64618			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.71067			101.68378			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.66299			101.63678			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	102.42507			102.38776			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	102.47263			102.43463			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	102.45361			102.41589			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.42500	107.39910		7.44000	107.36894			18,711,000,000,000.00	2,520,000,000	1,260,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL20	On 22/02/2020	Spot Bond	9.50500		89.14566		9.51000	89.10498			0.00	0	5,000,000,000.00
TN17	On 14/11/2017	Spot Bond	7.82000		107.28272		7.82500	107.24635		257,597,056,000,000.00	32,940,800,000	59,271,054,500.00	
TN20	On 17/09/2020	Spot Bond	9.06000		106.78911		9.07000	106.71574		335,975,863,116,000.00	37,083,428,600	17,528,300,000.00	
TN20U	On 14/04/2020	Spot Bond	100.00000		0.82048		100.00000	0.81792			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.29000		113.32330		9.21500	113.77885		124,114,400,000,000.00	13,360,000,000	6,680,000,000.00	
TN25	On 19/08/2025	Spot Bond	9.57000		100.49554		9.53500	100.70340		315,810,000,000,000.00	33,000,000,000	16,500,000,000.00	
TN27	On 14/11/2027	Spot Bond	9.57000		98.29457		9.59500	98.09158		98,324,094,000,000.00	10,274,200,000	3,750,000,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000		100.79629			100.77638			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		101.77673			101.75639			0.00	0	1,534,247,600.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.85588			100.83480			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.87757			100.85598			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.87978			100.85812			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.98665			100.96243			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		101.20813			101.17858			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.86801			100.84638			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		101.68376			101.66559			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		101.55882			101.53903			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		101.59205			101.57184			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		101.39914			101.37995			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		101.49586			101.47538			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.88941		10.00000	99.86178			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.89216		9.75000	99.86522			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.89384		100.00000	9.86748			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.21897			100.19902			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAA2	On 14/06/2024	Spot Bond			0.00000	100.23209			100.21094			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond			0.00000	100.23937			100.21756			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond			0.00000	100.24082			100.21888			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond			0.00000	100.28143			100.25578			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond			0.00000	100.37047			100.33668			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond			100.00000	14.05126	100.00000	13.98946				0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond			0.00000	99.90501			99.88918			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond			0.00000	99.23213			99.21614			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond			0.00000	99.02024			99.00443			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond			0.00000	98.05081			98.03429			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond			0.00000	97.47001			97.45084			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond			0.00000	96.52557			96.51079			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond			0.00000	97.01715			96.99851			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond			0.00000	96.81131			96.79299			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond			0.00000	96.57360			96.55538			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond			0.00000	99.65975			99.64274			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond			0.00000	96.33871			96.32059			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond			0.00000	95.62590			95.60797			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond			0.00000	95.35209			95.33407			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond			0.00000	98.20395			98.18668			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond			0.00000	94.67497			94.65635			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond			0.00000	94.51443			94.49615			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond			0.00000	94.20451			94.18605			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP173	On 20/08/2015	Spot Bond	0.00000	93.87345			93.85477			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	93.59161			93.57287			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	93.36016			93.32156			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.36273	100.00000		13.33035			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	87.67395	100.00000		87.27543			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000	101.14322			101.12616			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000	101.12616			101.10910			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000	101.09554			101.07842			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000	101.08015			101.06300			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000	101.02707			101.00995			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000	100.74093			100.72328			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000	100.66890			100.65130			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000	100.63311			100.61552			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000	101.22003			101.20097			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000	100.70708			100.68744			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000	101.11132			101.09396			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000	100.63804			100.62032			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.06000	108.56128		9.07000	108.48436			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.00000		0.00000	99.98156			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	99.94858			99.93129			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	100.00000	79.93403	100.00000		0.00000			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.97478			100.95409			0.00	20,000,000	10,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE02	On 08/05/2016	Spot Bond		0.00000	101.00658			100.98523			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	101.00798			100.98661			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	99.94326			99.92422			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	99.94172			99.92214			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		7.20000	112.24896		7.20500	112.21917			144,000,000,000,000.00	20,000,000,000	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond		1.25000	240.80561		1.25000	240.77549			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond		6.84500	104.33274		6.86000	104.30378			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.48000	106.56013		7.48500	106.52667			61,336,000,000,000.00	8,200,000,000	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.83500	107.42467		7.84000	107.38244			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.13000	106.83004		8.13500	106.78399			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.20000	106.98749		8.21000	106.91222			41,000,000,000,000.00	5,000,000,000	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond		6.47500	95.26710		6.49000	95.24004			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.40500	93.51880		6.42000	93.48821			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond		5.97500	98.94716		5.98000	98.93025			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.47500	95.25061		6.49000	95.22351			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond		7.22500	70.07182		7.23000	70.04136			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	47.77231		100.00000	47.68168			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond		100.00000	25.28648		100.00000	25.23851			0.00	0	0.00

Total for j-Bonds : 1.42e+017 39,431,628,200 86 708 231 100.00

Grand Total: 1.42e+017 39,431,737,624 86 711 518 025.00