



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: 01/08/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 07/08/2014	Any day expiry		10.65100	10.65100		10.71850	10.71850		9.31	0.00	0	0.00
\$ / R	On 07/08/2014	Any day expiry	10.49	Call	171.20410	0.17120	237.15170	0.23715	171.204	10.85	0.00	0	5,000.00
\$ / R	On 07/08/2014	Any day expiry	10.72	Put	96.89970	0.09690	61.21290	0.06121	96.900	10.20	0.00	0	3,000.00
\$ / R	On 07/08/2014	Any day expiry	10.81	Put	171.52670	0.17153	121.85210	0.12185	171.527	11.34	0.00	0	2,000.00
\$ / R	On 07/08/2014	Any day expiry	10.90	Call	5.73040	0.00573	14.98630	0.01499	5.730	12.48	0.00	0	2,000.00
\$ / R	On 07/08/2014	Any day expiry	10.90	Put	254.73040	0.25473	196.48630	0.19649	254.730	12.48	0.00	0	2,000.00
\$ / R	On 08/08/2014	Any day expiry		10.65270	10.65270		10.72020	10.72020		9.38	0.00	0	0.00
\$ / R	On 08/08/2014	Any day expiry	10.74	Call	27.27270	0.02727	56.49940	0.05650	27.273	10.37	0.00	0	250.00
\$ / R	On 13/08/2014	Any day expiry		10.66130	10.66130		10.72890	10.72890		9.25	0.00	0	0.00
\$ / R	On 13/08/2014	Any day expiry	10.60	Call	109.16870	0.10917	166.16210	0.16616	109.169	9.69	0.00	0	7,000.00
\$ / R	On 22/08/2014	Any day expiry		10.67700	10.67700		10.74490	10.74490		9.52	0.00	0	0.00
\$ / R	On 22/08/2014	Any day expiry	10.33	Put	14.98720	0.01499	11.06690	0.01107	14.987	11.22	0.00	0	19,547.00
\$ / R	On 22/08/2014	Any day expiry	12.07	Call	0.30840	0.00031	0.47420	0.00047	0.308	17.91	0.00	0	19,547.00
\$ / R	On 27/08/2014	Any day expiry		10.68570	10.68570		10.75370	10.75370		9.39	0.00	0	1,959.00
\$ / R	On 27/08/2014	Any day expiry	10.80	Put	178.84520	0.17885	138.88450	0.13888	178.845	9.84	0.00	0	500.00
\$ / R	On 27/08/2014	Any day expiry	12.83	Call	0.14730	0.00015	0.17080	0.00017	0.147	21.71	0.00	0	500.00
\$ / R	On 28/08/2014	Any day expiry		10.68750	10.68750		10.75550	10.75550		9.39	0.00	0	0.00
\$ / R	On 28/08/2014	Any day expiry	8.30	Put	0.00010	0.00000	0.01270	0.00001	0.000	19.60	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/08/2014	Any day expiry	10.96	Call	33.38070	0.03338	49.35410	0.04935	33.381	10.66	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry			10.69620	10.69620	10.76440	10.76440		9.31	0.00	0	0.00
\$ / R	On 02/09/2014	Any day expiry	10.80	Put	183.60020	0.18360	143.84850	0.14385	183.600	9.84	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry	10.90	Call	54.59260	0.05459	75.28320	0.07528	54.593	10.37	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry	10.90	Put	258.39260	0.25839	210.88320	0.21088	258.393	10.37	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry			10.70680	10.70680	10.77510	10.77510		9.41	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	116.68850	0.11669	153.31980	0.15332	116.689	9.61	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future			10.71930	10.71930	10.78770	10.78770		9.54	739,374,436.80	68,976	675,745.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.03620	0.00004	0.02390	0.00002	0.036	16.19	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.05210	0.00005	0.03500	0.00004	0.052	15.89	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.05700	0.00006	0.03860	0.00004	0.057	15.81	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.08960	0.00009	0.06220	0.00006	0.090	15.44	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	2.29710	0.00230	2.02390	0.00202	2.297	12.03	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	4.19870	0.00420	3.74870	0.00375	4.199	10.42	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	5.72040	0.00572	5.10980	0.00511	5.720	9.68	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	9.04650	0.00905	6.87900	0.00688	9.046	9.33	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	9.71550	0.00972	7.11820	0.00712	9.715	9.34	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	10.42500	0.01042	7.36780	0.00737	10.425	9.34	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	11.97340	0.01197	7.89860	0.00790	11.973	9.35	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	13.70540	0.01371	8.47640	0.00848	13.705	9.36	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	18.94220	0.01894	12.23290	0.01223	18.942	9.38	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	30.52820	0.03053	20.95190	0.02095	30.528	9.41	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	353.44160	0.35344	411.45050	0.41145	353.442	9.42	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	34.14160	0.03414	23.75050	0.02375	34.142	9.42	0.00	0	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	51.93200	0.05193	37.89680	0.03790	51.932	9.45	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	276.58540	0.27659	329.94820	0.32995	276.585	9.46	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	57.28540	0.05729	42.24820	0.04225	57.285	9.46	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	269.40630	0.26941	322.25650	0.32226	269.406	9.46	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	63.02570	0.06303	46.95400	0.04695	63.026	9.47	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	72.38970	0.07239	54.70640	0.05471	72.390	9.48	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	228.44880	0.22845	278.05340	0.27805	228.449	9.49	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	79.14880	0.07915	60.35340	0.06035	79.149	9.49	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	86.32960	0.08633	66.39740	0.06640	86.330	9.49	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	209.38090	0.20938	257.26940	0.25727	209.381	9.50	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	90.08090	0.09008	69.56940	0.06957	90.081	9.50	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	110.47880	0.11048	86.98730	0.08699	110.479	9.52	0.00	0	52,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	168.71100	0.16871	212.39550	0.21240	168.711	9.53	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	139.26350	0.13926	111.40210	0.11140	139.264	9.59	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	132.13510	0.13214	167.54710	0.16755	132.135	9.77	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	208.05450	0.20805	167.32250	0.16732	208.055	10.11	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	214.89500	0.21489	173.47110	0.17347	214.895	10.15	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	101.12480	0.10112	127.41890	0.12742	101.125	10.20	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.90	Call	84.47120	0.08447	106.91990	0.10692	84.471	10.48	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	77.18950	0.07719	97.87910	0.09788	77.189	10.63	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	62.56090	0.06256	79.57160	0.07957	62.561	10.96	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	343.26090	0.34326	291.87160	0.29187	343.261	10.96	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	46.44600	0.04645	59.17320	0.05917	46.446	11.43	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	45.09440	0.04509	57.45040	0.05745	45.094	11.48	0.00	0	14,500.00

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\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	30.01110	0.03001	38.13210	0.03813	30.011	12.14	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	22.52430	0.02252	28.63280	0.02863	22.524	12.59	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	19.57240	0.01957	24.67990	0.02468	19.572	12.82	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	16.13620	0.01614	20.08610	0.02009	16.136	13.14	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	15.28310	0.01528	18.94750	0.01895	15.283	13.23	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	14.87570	0.01488	18.40450	0.01840	14.876	13.27	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	795.57570	0.79558	730.70450	0.73070	795.576	13.27	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	14.48050	0.01448	17.87760	0.01788	14.480	13.32	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	5.69770	0.00570	6.95130	0.00695	5.698	14.68	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	3.56290	0.00356	4.49780	0.00450	3.563	15.08	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,284.26290	1.28426	1,216.79780	1.21680	1,284.263	15.08	0.00	0	799.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	1.56150	0.00156	2.01950	0.00202	1.562	15.81	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	1.23060	0.00123	1.60430	0.00160	1.231	16.02	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	1.09380	0.00109	1.43180	0.00143	1.094	16.13	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	0.94500	0.00095	1.24360	0.00124	0.945	16.27	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.39400	0.00039	0.53740	0.00054	0.394	17.10	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.73180	10.73180	10.80030	10.80030		9.80	0.00	0	0.00
\$ / R	On 22/09/2014	Any day expiry	10.50	Put	63.20000	0.06320	47.85100	0.04785	63.200	9.50	0.00	0	13,000.00
\$ / R	On 22/09/2014	Any day expiry	10.54	Put	75.69860	0.07570	57.94280	0.05794	75.699	9.54	0.00	0	7,500.00
\$ / R	On 26/09/2014	Any day expiry			10.73900	10.73900	10.80750	10.80750		9.87	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	202.04670	0.20205	163.86560	0.16387	202.047	10.09	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	0.63100	0.00063	0.68390	0.00068	0.631	18.09	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.74430	10.74430	10.81290	10.81290		9.83	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.04320	0.00004	0.04340	0.00004	0.043	18.42	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	98.73810	0.09874	119.86760	0.11987	98.738	10.75	0.00	0	5,000.00
\$ / R	On 08/10/2014	Any day expiry			10.76060	10.76060	10.82930	10.82930		9.95	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	194.47640	0.19448	232.45450	0.23245	194.476	9.94	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.79980	10.79980	10.86880	10.86880		10.23	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.24520	0.00025	0.21930	0.00022	0.245	17.39	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	217.82550	0.21783	184.61120	0.18461	217.825	10.23	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	94.81640	0.09482	109.37870	0.10938	94.816	11.99	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	3.56500	0.00357	4.31350	0.00431	3.565	18.25	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.81100	10.81100	10.88010	10.88010		10.25	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	29.34520	0.02935	24.45670	0.02446	29.345	10.04	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	39.04230	0.03904	44.12380	0.04412	39.042	14.66	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			10.81280	10.81280	10.88200	10.88200		10.27	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	258.47070	0.25847	299.56710	0.29957	258.471	10.23	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	115.59190	0.11559	132.80880	0.13281	115.592	11.79	0.00	0	10,000.00
\$ / R	On 25/11/2014	Any day expiry			10.85090	10.85090	10.92040	10.92040		10.58	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	231.60780	0.23161	200.84890	0.20085	231.608	10.53	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	4.47350	0.00447	5.54850	0.00555	4.474	17.52	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.85660	10.85660	10.92610	10.92610		10.61	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	0.86930	0.00087	0.79060	0.00079	0.869	17.17	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	145.09510	0.14510	164.01520	0.16402	145.095	11.99	0.00	0	5,000.00
\$ / R	On 10/12/2014	Any day expiry			10.87950	10.87950	10.94910	10.94910		10.81	13,714,375.00	1,250	6,150.00
\$ / R	On 11/12/2014	Any day expiry			10.88140	10.88140	10.95110	10.95110		10.81	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.88330	10.88330	10.95300	10.95300		10.82	13,059,960.00	1,200	171,906.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	4.43060	0.00443	4.08940	0.00409	4.431	13.76	0.00	0	1,402.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	8.08920	0.00809	7.47880	0.00748	8.089	12.33	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	15.12540	0.01513	13.94030	0.01394	15.125	10.94	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	20.12680	0.02013	17.45870	0.01746	20.127	10.75	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	28.80360	0.02880	24.89950	0.02490	28.804	10.59	0.00	0	46,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	821.67060	0.82167	886.11360	0.88611	821.671	10.45	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	38.37060	0.03837	33.11360	0.03311	38.371	10.45	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	649.18440	0.64918	709.83380	0.70983	649.184	10.19	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	73.01540	0.07302	63.01010	0.06301	73.015	10.13	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	74.91750	0.07492	64.64110	0.06464	74.918	10.12	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	77.31600	0.07732	66.30570	0.06631	77.316	10.13	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	82.27230	0.08227	69.74480	0.06974	82.272	10.16	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	87.44580	0.08745	73.33010	0.07333	87.446	10.19	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	98.44960	0.09845	82.92830	0.08293	98.450	10.24	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	101.33940	0.10134	85.46040	0.08546	101.339	10.25	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	116.64300	0.11664	98.92990	0.09893	116.643	10.31	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	123.16870	0.12317	104.69880	0.10470	123.169	10.34	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	133.39400	0.13339	113.76820	0.11377	133.394	10.37	0.00	0	900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	151.61370	0.15161	130.01730	0.13002	151.614	10.44	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	163.25710	0.16326	140.45580	0.14046	163.257	10.48	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	192.52030	0.19252	166.84780	0.16685	192.520	10.56	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	359.25760	0.35926	402.03640	0.40204	359.258	10.60	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	353.85490	0.35385	396.21850	0.39622	353.855	10.61	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	249.46380	0.24946	218.78120	0.21878	249.464	10.72	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.85	Call	298.31880	0.29832	336.08370	0.33608	298.319	10.75	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	293.61810	0.29362	330.96570	0.33097	293.618	10.77	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	310.63230	0.31063	273.76000	0.27376	310.632	10.92	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	323.27240	0.32327	284.49780	0.28450	323.272	10.98	0.00	0	52,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	239.08800	0.23909	268.07820	0.26808	239.088	11.15	0.00	0	12,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	355.78800	0.35579	315.07820	0.31508	355.788	11.15	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	424.49360	0.42449	380.18490	0.38018	424.494	11.48	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	497.60020	0.49760	450.05820	0.45006	497.600	11.82	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	149.55690	0.14956	167.79190	0.16779	149.557	12.29	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	121.34530	0.12135	135.68310	0.13568	121.345	12.83	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	105.92370	0.10592	118.19500	0.11819	105.924	13.22	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	103.38990	0.10339	115.31940	0.11532	103.390	13.29	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	102.15270	0.10215	113.91520	0.11392	102.153	13.33	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	67.99520	0.06800	75.12640	0.07513	67.995	14.60	0.00	0	28,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	67.23650	0.06724	74.31680	0.07432	67.236	14.64	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	60.88060	0.06088	67.34740	0.06735	60.881	14.93	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	49.84520	0.04985	54.98700	0.05499	49.845	15.54	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	49.34090	0.04934	54.42360	0.05442	49.341	15.58	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	26.43620	0.02644	28.84210	0.02884	26.436	17.85	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	25.25230	0.02525	27.52480	0.02752	25.252	18.04	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	22.66750	0.02267	24.36130	0.02436	22.668	18.71	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	22.42760	0.02243	24.07870	0.02408	22.428	18.78	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	5.92600	0.00593	6.84000	0.00684	5.926	22.18	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			10.88900	10.88900	10.95870	10.95870		10.80	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	239.67000	0.23967	209.99820	0.21000	239.670	10.68	0.00	0	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 15/12/2014	Any day expiry	13.80	Call	19.41360	0.01941	20.32090	0.02032	19.414	20.92	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			10.90430	10.90430	10.97410	10.97410		10.80	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	1.46180	0.00146	1.34580	0.00135	1.462	16.71	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	199.34130	0.19934	222.63190	0.22263	199.341	11.78	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			10.97290	10.97290	11.04310	11.04310		10.96	0.00	0	1,245.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	2.64880	0.00265	2.44250	0.00244	2.649	16.31	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	249.04040	0.24904	221.82640	0.22183	249.040	10.77	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	261.72050	0.26172	288.10820	0.28811	261.720	11.73	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	44.33820	0.04434	45.28710	0.04529	44.338	23.04	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.02690	11.02690	11.09760	11.09760		11.33	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	256.25690	0.25626	228.88090	0.22888	256.257	10.91	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	52.10290	0.05210	58.70280	0.05870	52.103	22.85	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.02880	11.02880	11.09960	11.09960		11.33	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	3.91710	0.00392	3.57740	0.00358	3.917	16.13	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	331.06440	0.33106	361.30730	0.36131	331.064	11.61	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.06370	11.06370	11.13480	11.13480		11.38	0.00	0	22,397.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	68.07340	0.06807	60.29080	0.06029	68.073	10.94	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	103.61190	0.10361	93.18040	0.09318	103.612	10.70	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	146.15000	0.14615	132.13960	0.13214	146.150	10.52	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	237.76460	0.23776	211.01470	0.21101	237.765	10.90	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	255.60770	0.25561	227.82600	0.22783	255.608	10.96	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	308.39040	0.30839	277.82750	0.27783	308.390	11.14	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	171.33190	0.17133	184.83570	0.18484	171.332	14.02	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	108.80420	0.10880	116.64740	0.11665	108.804	15.68	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	82.27180	0.08227	87.65710	0.08766	82.272	16.87	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	71.30770	0.07131	69.49070	0.06949	71.308	21.88	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.08510	11.08510	11.15630	11.15630		11.54	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	262.19620	0.26220	234.94530	0.23495	262.196	11.02	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	55.27200	0.05527	57.97910	0.05798	55.272	22.71	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.14720	11.14720	11.21900	11.21900		11.67	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	265.19000	0.26519	237.93270	0.23793	265.190	11.05	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	57.03650	0.05704	61.23970	0.06124	57.036	22.24	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.20500	11.20500	11.27700	11.27700		11.90	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	270.26300	0.27026	245.03920	0.24504	270.263	11.17	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	59.14110	0.05914	66.25850	0.06626	59.141	22.13	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.23730	11.23730	11.30920	11.30920		12.06	22,474,600.00	2,000	15,746.00
\$ / R	On 26/06/2015	Any day expiry			11.26550	11.26550	11.33730	11.33730		12.09	0.00	0	0.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	273.80370	0.27380	248.62120	0.24862	273.804	11.26	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	61.11780	0.06112	66.57900	0.06658	61.118	22.21	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.33190	11.33190	11.40370	11.40370		12.36	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	273.71930	0.27372	255.88750	0.25589	273.719	11.26	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	68.55420	0.06855	71.42620	0.07143	68.554	22.18	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.39400	11.39400	11.46570	11.46570		12.57	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	281.28720	0.28129	264.17710	0.26418	281.287	11.48	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	65.45450	0.06545	72.13300	0.07213	65.454	21.84	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.43330	11.43330	11.50480	11.50480		12.73	0.00	0	360.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	209.13570	0.20914	195.76910	0.19577	209.136	11.57	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	259.70910	0.25971	273.81250	0.27381	259.709	16.13	0.00	0	18,946.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/09/2015	Any day expiry			11.46390		11.46390		11.53530	11.53530		12.77	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	287.94130		0.28794	270.97890	0.27098		287.941	11.69	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	69.42240		0.06942	73.34210	0.07334		69.422	21.74	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.52940		11.52940	11.60040	11.60040			13.04	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	293.01380		0.29301	276.16110	0.27616		293.014	11.84	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	75.89480		0.07589	47.18590	0.04719		75.895	21.58	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.59050		11.59050	11.66120	11.66120			13.17	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	296.70300		0.29670	279.05800	0.27906		296.703	11.96	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	71.40400		0.07140	41.27900	0.04128		71.404	21.54	0.00	0	300.00
\$ / R	On 14/12/2015	Foreign Exchange Future			11.63200		11.63200	11.70250	11.70250			13.28	0.00	0	0.00
\$ / R	On 14/12/2015	Foreign Exchange Future	11.00	Call	1,005.39090		1.00539	1,056.05370	1.05605		1,005.391	12.13	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.64730		11.64730	11.71770	11.71770			13.29	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	298.98960		0.29899	280.64020	0.28064		298.990	12.04	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	64.72820		0.06473	38.03330	0.03803		64.728	21.28	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.71930		10.71930	10.78770	10.78770			9.54	1,715,088.00	160	1,155.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			10.88330		10.88330	10.95300	10.95300			10.82	0.00	0	95.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	36,471.97750		0.36472	40,791.55490	0.40792		36,471.978	10.59	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.06370		11.06370	11.13480	11.13480			11.38	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			18.04970		18.04970	18.20610	18.20610			9.81	19,944,918.50	1,105	48,544.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	7.57080		0.00757	6.61050	0.00661		7.571	13.07	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	25.89710		0.02590	18.54620	0.01855		25.897	10.19	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	42.10710		0.04211	26.33580	0.02634		42.107	10.12	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	86.85320		0.08685	58.81770	0.05882		86.853	10.01	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	99.13810		0.09914	68.07050	0.06807		99.138	9.99	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	35.90850		0.03591	53.96890	0.05397		35.908	11.56	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	18.43420		0.01843	26.36170	0.02636		18.434	12.96	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	17.41240		0.01741	24.86940	0.02487		17.412	13.09	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	12.91490		0.01291	18.30770	0.01831		12.915	13.81	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.30960		18.30960	18.46870	18.46870			10.70	8,971,704.00	490	10,890.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	590.46730		0.59047	502.31450	0.50231		590.467	11.04	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry			18.43450		18.43450	18.59490	18.59490			10.99	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	446.38830		0.44639	380.26600	0.38027		446.388	10.81	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	597.80340		0.59780	516.49030	0.51649		597.803	11.07	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	679.91910		0.67992	588.74730	0.58875		679.919	11.27	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	81.94510		0.08195	97.13420	0.09713		81.945	14.28	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	47.83100		0.04783	56.67550	0.05668		47.831	14.75	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	47.06210		0.04706	55.75990	0.05576		47.062	14.77	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.58900		18.58900	18.75090	18.75090			11.28	7,435,600.00	400	1,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.85230		18.85230	19.01580	19.01580			11.85	7,540,920.00	400	200.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10466		0.10466	0.10497	0.10497			10.97	0.00	0	2,759.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10634		0.10634	0.10665	0.10665			12.51	0.00	0	17,859.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10821		0.10821	0.10853	0.10853			13.39	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.40310		14.40310	14.44290	14.44290			9.68	14,316,681.40	994	68,140.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	7.93250		0.00793	7.94250	0.00794		7.933	10.05	0.00	0	21,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	25.60220		0.02560		21.99370	0.02199	25.602	9.27	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	50.33260		0.05033		44.58650	0.04459	50.333	9.38	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.30	Put	145.87330		0.14587		134.13990	0.13414	145.873	9.60	0.00	0	650.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	159.35420		0.15935		146.91150	0.14691	159.354	9.63	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	7.59340		0.00759		9.02870	0.00903	7.593	13.02	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	2.01350		0.00201		2.48110	0.00248	2.013	14.82	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.62830		14.62830		14.66920	14.66920		15.92	0.00	0	13,533.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	51.61920		0.05162		51.04480	0.05104	51.619	11.01	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	77.73270		0.07773		76.43930	0.07644	77.733	10.56	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	50.08350		0.05008		47.62280	0.04762	50.084	13.24	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.87700		14.87700		14.91950	14.91950		14.82	0.00	0	2,026.00
€ / R	On 12/06/2015	Foreign Exchange Future			15.12000		15.12000		15.16400	15.16400		11.67	7,560,000.00	500	100.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/08/2014	Index Future			498.99400		498.99400		499.39700	499.39700			0.00	0	0.00
AL12	On 06/11/2014	Index Future			506.50300		506.50300		506.91200	506.91200			0.00	0	0.00
AL12	On 05/02/2015	Index Future			514.63300		514.63300		515.05700	515.05700			0.00	0	0.00
AL12	On 07/05/2015	Index Future			523.77800		523.77800		524.21700	524.21700			0.00	0	0.00
AL37	On 07/08/2014	Index Future			426.94700		426.94700		427.27600	427.27600			0.00	0	0.00
AL37	On 06/11/2014	Index Future			433.37100		433.37100		433.70600	433.70600			0.00	0	0.00
AL37	On 05/02/2015	Index Future			440.32700		440.32700		440.67500	440.67500			0.00	0	0.00
AL7T	On 07/08/2014	Index Future			501.20000		501.20000		502.23900	502.23900			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			508.74100		508.74100		509.79700	509.79700			0.00	0	1.00
AL7T	On 05/02/2015	Index Future			516.90700		516.90700		517.98900	517.98900			0.00	0	0.00
ALBI	On 07/08/2014	Index Future			456.10500		456.10500		456.48600	456.48600			0.00	0	393.00
ALBI	On 06/11/2014	Index Future			462.96800		462.96800		463.35500	463.35500			0.00	0	259.00
ALBI	On 05/02/2015	Index Future			470.39900		470.39900		470.80000	470.80000			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			478.75900		478.75900		479.17300	479.17300			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.96740		9.96740		10.00000	10.00000		9.52	2,491,850.00	250	12,490.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.05870		10.05870		10.09220	10.09220		10.03	0.00	0	10,843.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	51.49640		0.05150		45.34890	0.04535	51.496	10.40	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	135.67670		0.13568		124.03770	0.12404	135.677	10.18	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	247.29870		0.24730		264.17460	0.26417	247.299	10.03	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	64.69210		0.06469		68.90840	0.06891	64.692	11.47	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	58.64620		0.05865		62.47020	0.06247	58.646	11.58	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.16250		10.16250		10.19510	10.19510		10.54	0.00	0	277.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.26110		10.26110		10.29550	10.29550		11.31	5,130,550.00	500	0.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.82620		9.82620		9.89860	9.89860		9.10	0.00	0	100.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.95550		9.95550		10.02910	10.02910		9.87	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			16.18420		16.18420		-30.52150	-30.52150			0.00	0	1,942.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFE	On 12/12/2014	Can-Do Future	678.88830		678.88830		679.79810	679.79810			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future	764.93120		764.93120		780.51860	780.51860			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future	174.05630		174.05630		-156.53000	-156.53000			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future	613.52910		613.52910		594.62460	594.62460			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future	57.87860		57.87860		75.52030	75.52030			0.00	0	5,000.00
CF CANDO CAFW	On 06/08/2014	Can-Do Future	28.70760		28.70760		61.66920	61.66920			0.00	0	43,000.00
CF CANDO CAFX	On 02/09/2014	Can-Do Future	44.68460		44.68460		48.30000	48.30000			289,800.00	6,000	6,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future	11.84590		11.84590		11.86650	11.86650		10.12	0.00	0	3.00
CHF / R	On 12/12/2014	Foreign Exchange Future	12.03570		12.03570		12.05680	12.05680		11.09	0.00	0	834.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.24730		12.24730		12.27020	12.27020		11.79	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future	1.72830		1.72830		1.74000	1.74000		9.71	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future	1.74560		1.74560		1.75730	1.75730		10.45	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 07/08/2014	Bond Future	123.59314		123.59314		123.59928	123.59928			0.00	0	0.00
EL28	On 06/11/2014	Bond Future	123.98829		123.98829		123.99339	123.99339			0.00	0	0.00
EL28	On 05/02/2015	Bond Future	125.99387		125.99387		126.00130	126.00130			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 07/08/2014	Bond Future	9.59141		84.88414		9.59749	84.83883			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	9.68797		82.37606		9.69423	82.33019			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future	9.77884		83.69890		9.78510	83.65375			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.84954		81.39777		9.85585	81.35284			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/08/2014	GOVI	454.81900		454.81900		455.25000	455.25000			0.00	0	480.00
GOVI	On 06/11/2014	GOVI	461.66200		461.66200		462.10100	462.10100			0.00	0	184.00
GOVI	On 05/02/2015	GOVI	469.07300		469.07300		469.52600	469.52600			0.00	0	45.00
GOVI	On 07/05/2015	GOVI	477.40800		477.40800		477.87600	477.87600			0.00	0	0.00
I2025	On 07/08/2014	Bond Future	116.00897		116.00897		116.01553	116.01553			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.76898		117.76898		117.77583	117.77583			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	118.51973		118.51973		118.52760	118.52760			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 07/08/2014	Bond Future	120.45259		120.45259		120.34823	120.34823			0.00	0	648.00
I2038	On 06/11/2014	Bond Future	122.28005		122.28005		122.17421	122.17421			8,070,483.30	66	1,706.00
I2038	On 05/02/2015	Bond Future	122.95937		122.95937		122.85288	122.85288			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 07/08/2014	Bond Future	121.16635		121.16635		120.90254	120.90254			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	121.66025		121.66025		121.39162	121.39162			0.00	0	5,348.00
I2046	On 05/02/2015	Bond Future	123.62808		123.62808		123.35704	123.35704			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 07/08/2014	Bond Future	127.35461		127.35461		127.67475	127.67475			0.00	0	688.00
I2050	On 06/11/2014	Bond Future	129.28695		129.28695		129.61179	129.61179			0.00	0	2,800.00
I2050	On 05/02/2015	Bond Future	129.93325		129.93325		130.26442	130.26442			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/08/2014	Index Future	216.05500		216.05500		216.05200	216.05200			0.00	0	389.00
IGOV	On 06/11/2014	Index Future	219.33300		219.33300		219.33000	219.33000			0.00	0	804.00
IGOV	On 05/02/2015	Index Future	222.88000		222.88000		222.88100	222.88100			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	226.86600		226.86600		226.87000	226.87000			0.00	0	0.00
ILBI	On 07/08/2014	Index Future	585.16800		585.16800		585.26300	585.26300			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	594.08700		594.08700		594.18400	594.18400			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	603.58800		603.58800		603.68900	603.68900			0.00	0	157.00
IR CANDO ICAA	On 07/08/2014	Can-Do Interest Rate	143.06069		143.06069		143.07170	143.07170			0.00	0	635.00
IR CANDO ICAA	On 06/11/2014	Can-Do Interest Rate	145.23109		145.23109		145.24258	145.24258			0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap	8.65500	0.05139			8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 20/08/2014	Jibar Tradeable Future	5.98000	94.02000			5.99000	94.01000			0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.03000	93.97000			6.03000	93.97000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.13000	93.87000			6.13000	93.87000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.18000	93.82000			6.17000	93.83000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.33000	93.67000			6.29000	93.71000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.44000	93.56000			6.40000	93.60000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.59000	93.41000			6.54000	93.46000			0.00	0	2,850.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.83000	93.17000		6.76000	93.24000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	7.05000	92.95000		6.96000	93.04000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	7.22000	92.78000		7.12000	92.88000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.38000	92.62000		7.27000	92.73000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.53000	92.47000		7.41000	92.59000			0.00	0	0.00
NZ\$ / R	On 15/09/2014		Foreign Exchange Future	9.11390	9.11390		9.13320	9.13320		6.69	0.00	0	0.00
NZ\$ / R	On 12/12/2014		Foreign Exchange Future	9.18660	9.18660		9.20590	9.20590		8.12	0.00	0	0.00
QUANTO € / \$	On 15/09/2014		Foreign Exchange Future	1.34370	1.34370		1.33880	1.33880			0.00	0	125.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.34410	1.34410		1.33930	1.33930			0.00	0	0.00
R157	On 07/08/2014		Bond Future	6.70128	112.53426		6.70827	112.52662		1.00	0.00	0	2,906.00
R157	On 06/11/2014		Bond Future	6.90094	107.41396		6.90985	107.40645		1.00	0.00	0	0.00
R157	On 05/02/2015		Bond Future	7.10797	109.13920		7.11778	109.13341		1.00	0.00	0	0.00
R157	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/08/2014		Bond Future	8.34022	117.93202		8.30600	118.22268		9.20	1,609,182,412.90	13,645	36,909.00
R186	On 07/08/2014	7.60	Call	0.00000	0.00000		0.01000	0.00001	0.000	8.96	0.00	0	210.00
R186	On 07/08/2014	8.00	Call	8.90000	0.00890		24.18000	0.02418	8.900	9.11	0.00	0	105.00
R186	On 07/08/2014	8.25	Call	254.85000	0.25485		393.12000	0.39312	254.850	9.20	0.00	0	1,200.00
R186	On 07/08/2014	8.43	Put	260.12000	0.26012		219.70000	0.21970	260.120	9.30	0.00	0	105.00
R186	On 07/08/2014	8.70	Put	8.55000	0.00855		8.49000	0.00849	8.550	9.45	0.00	0	1,000.00
R186	On 07/08/2014	8.92	Put	0.14000	0.00014		0.19000	0.00019	0.140	9.57	0.00	0	840.00
R186	On 07/08/2014	9.20	Put	0.00000	0.00000		0.00000	0.00000	0.000	9.72	0.00	0	2,100.00
R186	On 06/11/2014		Bond Future	8.41773	119.70646		8.38221	120.00186		9.08	1,818,939,659.70	15,195	39,510.00
R186	On 06/11/2014	9.17	Put	430.32000	0.43032		396.79000	0.39679	430.320	9.51	0.00	0	2,010.00
R186	On 05/02/2015		Bond Future	8.48520	116.33191		8.44814	116.63393		9.66	0.00	0	0.00
R186	On 05/02/2015	9.00	Put	1,597.85000	1.59785		1,518.06000	1.51806	1,597.850	9.90	0.00	0	9,600.00
R186	On 07/05/2015		Bond Future	8.53145	118.40389		8.49284	118.71277		9.61	0.00	0	0.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/08/2014		Bond Future	285.33102	285.33102		285.34748	285.34748			0.00	0	0.00
R197	On 06/11/2014		Bond Future	289.65985	289.65985		289.67702	289.67702			0.00	0	905.00
R197	On 05/02/2015		Bond Future	288.34251	288.34251		288.35983	288.35983			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 07/08/2014		Bond Future	5.94829	102.19331		5.94801	102.19342		1.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R201	On 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 07/08/2014	Bond Future			228.40110		228.40110		228.41318	228.41318		10.28	0.00	0	124.00
R202	On 06/11/2014	Bond Future			231.86600		231.86600		231.87884	231.87884			93,210,132.00	402	46,970.00
R202	On 05/02/2015	Bond Future			232.42801		232.42801		232.44213	232.44213			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 07/08/2014	Bond Future			8.11562		101.24423		8.08145	101.44938		7.39	25,513,545.96	252	11,508.00
R2023	On 06/11/2014	Bond Future			8.20082		98.84652		8.16515	99.05502		7.60	130,971,639.00	1,325	1,871.00
R2023	On 05/02/2015	Bond Future			8.27636		100.43356		8.23884	100.64701		7.75	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			8.32037		98.29257		8.28100	98.51108		8.07	0.00	0	0.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/08/2014	Bond Future			7.14187		106.37856		7.12288	106.43144		2.75	264,776,235.84	2,489	21,862.00
R203	On 07/08/2014	Bond Future	6.84	Call	1.52000		0.00152		3.76000	0.00376	1.520	2.72	0.00	0	46.00
R203	On 06/11/2014	Bond Future			7.24829		103.81537		7.22732	103.86928		2.81	470,387,441.47	4,531	6,874.00
R203	On 06/11/2014	Bond Future	6.84	Call	206.61000		0.20661		222.27000	0.22227	206.610	2.75	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	309.98000		0.30998		330.54000	0.33054	309.980	2.77	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.33647		105.48242		7.31245	105.53898		2.70	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,311.79000		1.31179		1,351.30000	1.35130	1,311.790	2.77	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.34976		103.18953		7.32232	103.24839		2.62	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 07/08/2014	Bond Future			8.75508		93.92274		8.73087	94.11680			175,447,678.32	1,868	0.00
R2030	On 06/11/2014	Bond Future			8.83069		95.33592		8.80569	95.53311			178,087,498.56	1,868	4,185.00
R2030	On 05/02/2015	Bond Future			8.89876		92.85938		8.87275	93.06134			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.95089		94.51418		8.92390	94.72095			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 07/08/2014	Bond Future			8.97985		95.67045		8.99068	95.57050			744,698,782.80	7,784	4,188.00
R2037	On 06/11/2014	Bond Future			9.05207		97.10997		9.06320	97.00870			377,952,003.24	3,892	5,660.00
R2037	On 05/02/2015	Bond Future			9.11758		94.41142		9.12886	94.31017			0.00	0	0.00
R2037	On 07/05/2015	Bond Future			9.16882		96.09420		9.18030	95.99226			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 07/08/2014	Bond Future			7.43144		103.20577		7.42247	103.23909		4.04	1,429,812,737.58	13,854	12,215.00
R204	On 07/08/2014	Bond Future	7.78	Put	1.60000		0.00160		2.45000	0.00245	1.600	4.12	0.00	0	530.00
R204	On 06/11/2014	Bond Future			7.52698		104.75866		7.51729	104.79273		3.98	666,579,353.58	6,363	5,364.00
R204	On 06/11/2014	Bond Future	7.99	Put	294.44000		0.29444		290.15000	0.29015	294.440	4.09	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.60527		102.40509		7.59432	102.44145		4.07	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.63898		104.22850		7.62674	104.26678		3.97	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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 07/08/2014	Bond Future		9.05969	97.11225		9.07050	97.00481			0.00	0	0.00
R2044	On 06/11/2014	Bond Future		9.12958	98.57344		9.14068	98.46462			0.00	0	73.00
R2044	On 05/02/2015	Bond Future		9.19311	95.77315		9.20436	95.66428			0.00	0	0.00
R2044	On 07/05/2015	Bond Future		9.24310	97.48025		9.25455	97.37057			0.00	0	0.00
R2048	On 07/08/2014	Bond Future		9.06477	100.61910		9.07559	100.50925			1,266,391,992.60	12,586	3,751.00
R2048	On 06/11/2014	Bond Future		9.13615	97.70611		9.14727	97.59481			617,795,733.53	6,323	17,126.00
R2048	On 05/02/2015	Bond Future		9.20153	99.27488		9.21281	99.16348			0.00	0	0.00
R2048	On 07/05/2015	Bond Future		9.24779	96.60674		9.25925	96.49462			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 07/08/2014	Bond Future		7.69610	98.59475		7.67201	98.69879		5.17	2,005,022,836.00	20,336	25,352.00
R207	On 06/11/2014	Bond Future		7.78648	100.07829		7.76093	100.18410		5.06	983,269,199.25	9,825	10,209.00
R207	On 05/02/2015	Bond Future		7.86393	98.04344		7.83638	98.15265		5.27	0.00	0	0.00
R207	On 07/05/2015	Bond Future		7.90964	99.78963		7.88001	99.90198		5.25	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,510.13000	1.51013	1,564.47000	1.56447	1,510.130	5.25	0.00	0	66.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/08/2014	Bond Future		7.88097	96.70145		7.85687	96.81987		6.08	633,201,094.60	6,548	13,517.00
R208	On 07/08/2014	Bond Future	8.28	Put	1.48000	0.00148	1.84000	0.00184	1.480	6.27	0.00	0	630.00
R208	On 06/11/2014	Bond Future		7.96908	94.75806		7.94373	94.87849		6.29	839,366,895.48	8,858	6,671.00
R208	On 06/11/2014	Bond Future	8.50	Put	375.44000	0.37544	355.57000	0.35557	375.440	6.45	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future		8.04468	96.27986		8.01769	96.40378		6.30	0.00	0	0.00
R208	On 07/05/2015	Bond Future		8.08865	94.59127		8.05997	94.71859		6.48	0.00	0	0.00
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 07/08/2014	Bond Future		8.89968	77.02819		8.90547	76.98403		13.43	351,171,518.21	4,559	6,512.00
R209	On 06/11/2014	Bond Future		8.96851	75.04055		8.97444	74.99590		14.17	366,723,167.85	4,887	20,522.00
R209	On 06/11/2014	Bond Future	8.50	Call	835.58000	0.83558	832.83000	0.83283	835.580	13.91	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,454.29000	1.45429	1,447.49000	1.44749	1,454.290	14.04	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,115.28000	2.11528	2,104.04000	2.10404	2,115.280	14.14	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,303.24000	2.30324	2,290.77000	2.29077	2,303.240	14.17	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,500.84000	2.50084	2,487.12000	2.48712	2,500.840	14.20	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	9.25	Put	1,298.40000		1.29840		1,324.04000	1.32404	1,298.400	14.33	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	775.15000		0.77515		794.24000	0.79424	775.150	14.49	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	650.63000		0.65063		667.76000	0.66776	650.630	14.54	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	271.72000		0.27172		281.25000	0.28125	271.720	14.79	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	239.61000		0.23961		248.33000	0.24833	239.610	14.82	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	209.12000		0.20912		217.02000	0.21702	209.120	14.82	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future			9.02986		76.24573		9.03578	76.20169		14.46	0.00	0	0.00
R209	On 07/05/2015	Bond Future			9.07496		74.45297		9.08092	74.40903		15.09	0.00	0	0.00
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 07/08/2014	Bond Future			171.54814		171.54814		171.55739	171.55739			0.00	0	123.00
R210	On 06/11/2014	Bond Future			172.11282		172.11282		172.12075	172.12075			0.00	0	535.00
R210	On 05/02/2015	Bond Future			174.89657		174.89657		174.90771	174.90771			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 07/08/2014	Bond Future			130.68936		130.68936		130.69989	130.69989			0.00	0	390.00
R211	On 06/11/2014	Bond Future			132.67207		132.67207		132.68306	132.68306			0.00	0	0.00
R211	On 05/02/2015	Bond Future			133.21586		133.21586		133.22786	133.22786			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 07/08/2014	Bond Future			135.33409		135.33409		135.52619	135.52619			0.00	0	349.00
R212	On 06/11/2014	Bond Future			137.38735		137.38735		137.58254	137.58254			0.00	0	19,059.00
R212	On 05/02/2015	Bond Future			137.85098		137.85098		138.05018	138.05018			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 07/08/2014	Bond Future			8.76497		87.86297		8.74575	88.01080		12.08	2,034,730,659.26	23,158	15,508.00
R213	On 06/11/2014	Bond Future			8.83968		85.64341		8.81986	85.79357		12.25	1,357,790,622.14	15,854	17,786.00
R213	On 05/02/2015	Bond Future			8.90746		87.01842		8.88682	87.17254		12.64	0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.95348		85.01899		8.93209	85.17691		13.24	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 07/08/2014	Bond Future			8.98459		77.93499		8.99538	77.84925		14.47	338,393,726.58	4,342	1,890.00
R214	On 06/11/2014	Bond Future			9.05343		75.81894		9.06450	75.73211		14.72	164,602,918.74	2,171	4,197.00
R214	On 06/11/2014	Bond Future	9.20	Call	2,911.14000		2.91114		2,871.51000	2.87151	2,911.140	14.86	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	520.05000		0.52005		541.65000	0.54165	520.050	15.27	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			9.11616		77.03627		9.12738	76.94933		15.21	0.00	0	0.00
R214	On 07/05/2015	Bond Future			9.15998		75.11274		9.17138	75.02515		16.00	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 15/09/2014	Foreign Exchange Future	20,940.80000		20,940.80000		21,041.98000	21,041.98000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	4.98510		4.98510		4.98120	4.98120		6.17	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	4.96900		4.96900		4.96580	4.96580		7.86	0.00	0	0.00

Total for Derivatives : **19,816,110,452.19** **277,206** **3 823 825.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.62975			100.61120			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.24000		104.13523		7.24500	104.11137			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.85492			100.83413			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.61500		105.88945		8.60500	105.90332			0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.42112			100.39959			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.34500		103.61384		9.32000	103.71107			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		101.55058			101.52800			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		101.65666			101.63392			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.48000		97.61296		9.47000	97.62216			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.34000		103.35837		7.34500	103.33500		765,515,743,320,000.00	04,293,698,000	32,469,020,000.00	
AB08	On 03/05/2017	Spot Bond	0.00000		100.04157			100.02090			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.73500		106.32249		8.71500	106.34687			0.00	0	500,000,000.00
ABCP12	On 20/09/2014	Spot Bond	1.41000		138.63198		1.41000	138.61844			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.31000		271.36771		2.31000	271.33464			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		101.48868			101.46634			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		101.63556			101.61642			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.98230			100.96142			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		101.02310			101.00140			0.00	0	0.00

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		101.05014			101.02790			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.59606			100.57634			0.00	0	10,000,000,000.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.67784			100.65828			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.51047			100.49020			0.00	0	0.00
ABL10A	On 15/03/2015	Spot Bond	8.00000		106.52059	8.00500	106.49489				0.00	0	370,000,000.00
ABL10B	On 15/03/2015	Spot Bond	0.00000		101.59034			101.56649			0.00	0	0.00
ABL11A	On 29/09/2014	Spot Bond	7.70000		103.57015	7.70000	103.54855				0.00	0	0.00
ABL11B	On 29/09/2014	Spot Bond	0.00000		100.95842			100.93676			0.00	2,800,000,000	1,400,000,000.00
ABL12B	On 08/03/2015	Spot Bond	0.00000		101.52298			101.50071			0.00	8,400,000,000	4,200,000,000.00
ABL13	On 11/10/2016	Spot Bond	0.00000		100.57412			100.54982			0.00	0	0.00
ABL14	On 09/10/2015	Spot Bond	0.00000		100.47151			100.44842			0.00	0	0.00
ABL15	On 09/10/2017	Spot Bond	0.00000		100.63070			100.60612			0.00	0	0.00
ABL16	On 25/03/2016	Spot Bond	0.00000		100.88309			100.86056			0.00	0	0.00
ABL17	On 21/06/2016	Spot Bond	0.00000		101.01851			100.99397			0.00	460,000,000	230,000,000.00
ABL18	On 25/09/2015	Spot Bond	0.00000		100.82098			100.79573			0.00	0	0.00
ABL19	On 25/09/2018	Spot Bond	0.00000		101.11165			101.08363			0.00	0	0.00
ABLI03	On 15/03/2015	Spot Bond	3.01000		131.04583	3.01000	131.02745				0.00	0	0.00
ABLI04	On 11/10/2016	Spot Bond	4.16000		118.97485	4.16000	118.95444			1,081,600,000,000.00		260,000,000	130,000,000.00
ABLI05	On 18/02/2018	Spot Bond	4.91000		105.21813	4.91000	105.19782			2,356,800,000,000.00		480,000,000	240,000,000.00
ABLI06	On 19/07/2020	Spot Bond	5.95000		105.56949	5.93000	105.65120				0.00	0	0.00
ABLS2A	On 13/07/2016	Spot Bond	11.13500		108.40147	11.11500	108.40528				0.00	0	0.00
ABLS2B	On 13/07/2016	Spot Bond	0.00000		100.74159			100.70705			0.00	0	0.00
ABLS3	On 31/03/2018	Spot Bond	0.00000		100.97888			100.95079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABLS4	On 29/03/2019	Spot Bond		0.00000	101.03042			101.00098			0.00	0	0.00
ABLS5	On 29/06/2019	Spot Bond		0.00000	101.07942			101.04864			0.00	0	10,000,000.00
ABLS11	On 29/06/2019	Spot Bond		4.66000	112.70488		4.66000	112.68404			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	61.97797		100.00000	61.82783			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.05000	171.48464		2.05000	171.46496			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	161.33887		2.76000	161.31725			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.08000	173.44315		2.08000	173.42310			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.84000	183.46808		1.84000	183.44807			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		8.13125	76.16849		8.11125	76.20128			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		8.13125	76.16849		8.11125	76.20128			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	93.37000			93.37000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.90505			100.88311			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	93.27000			93.27000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	92.28000			92.29000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	92.64000			92.66000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	89.73000			89.73000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	89.13000			89.13000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.54855			100.52907			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.42882			100.40794			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	88.78000			88.78000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond		7.24000	101.61367		7.24000	101.59405			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	88.81000			88.86000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	91.68000			91.67000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN54	On 14/06/2016	Spot Bond	0.00000		89.12000			89.22000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.74227			100.72273			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.53000		111.49956		7.53500	111.47167			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.41985			100.39737			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		86.40000			86.44000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		86.13000			86.18000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.66000		106.10264		2.66000	106.08875			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.54000		157.49777		2.54000	157.47760			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.44000		209.08133		2.44000	209.05513			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		85.51000			85.61000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.72000		92.05752		9.68500	92.21959			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		95.90000			95.92000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		102.90000			103.40000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		102.77898			102.76023			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		91.81000			91.85000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.10500			100.56000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		107.50956		9.63000	107.48193			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	9.74000		106.69388		9.70500	106.92476			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	9.05000		91.03773		9.02500	91.12999			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN81	On 05/07/2016	Spot Bond	0.00000		102.86000			103.31000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		103.16000			103.05000			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	9.83500		105.99657		9.80000	106.22494			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		88.65000			88.74000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		101.16479			101.14293			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.12841			100.10699			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.28500		108.68984		8.26500	108.72920			53,024,000,000.00	6,400,000	1,435,800,000.00
ABS11	On 09/04/2021	Spot Bond	9.05500		104.89052		9.03000	104.99000			0.00	0	1,500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.19000		102.95203		7.19500	102.92870			0.00	0	530,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.96000		98.06885		8.93500	98.15466			2,728,320,000,000.00	304,500,000	894,100,000.00
ABS7	On 11/09/2026	Spot Bond	9.96000		95.46909		9.92500	95.67353			0.00	0	1,000,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.89000		105.80216		7.89500	105.77233			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.12000		275.28527		2.12000	275.25314			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.35000		128.87369		1.35000	128.86136			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.10000		130.70009		2.08000	130.86181			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00501		100.00000	0.00499			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		61.66579		100.00000	61.51640			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.69000		107.08227		11.69500	107.04406			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		102.09395			102.06588			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		3.94329		100.00000	3.93373			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL033		On 20/08/2015	Spot Bond	0.00000	102.14717			102.11841			0.00	0	0.00
ACL036		On 20/08/2015	Spot Bond	0.00000	102.90235			102.86367			0.00	0	0.00
ACL03U		On 20/03/2016	Spot Bond	100.00000	23.50381		100.00000	23.44687			0.00	0	0.00
ACL042		On 20/08/2015	Spot Bond	0.00000	102.04072			102.01335			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	64.43870		11.00000	64.42028			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	23.50381		100.00000	23.44687			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	101.06312			101.03906			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	101.16879			101.14245			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	101.01598			100.99293			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	101.04784			101.02410			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	101.06185			101.03781			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.15847			100.13581			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.15847			100.13581			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.15936			100.13656			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.99052			100.96801			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.15936			100.13656			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.15759			100.13504			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	90.65154			90.63288			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	101.29132			101.27147			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.85571			100.83341			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL095	On 20/12/2018	Spot Bond		0.00000	101.02876			101.00544			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond		0.00000	101.06037			101.03637			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond		0.00000	101.07307			101.04880			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond		0.00000	101.04761			101.02388			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond		0.00000	100.99052			100.96802			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond		9.48000	103.43926		9.45500	103.51872			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond		0.00000	100.20351			100.17968			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond		0.00000	100.87622			100.85377			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	84.43417			84.41411			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond		0.00000	166.24662			166.57122			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond		0.00000	166.31397			166.63821			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond		0.00000	101.01590			100.99286			0.00	0	0.00
ACL130	On 18/08/2014	Spot Bond		0.00000	101.57111			101.55036			0.00	0	0.00
ACL131	On 18/08/2014	Spot Bond		0.00000	101.57111			101.55036			0.00	0	0.00
ACL133	On 26/08/2014	Spot Bond		0.00000	101.45479			101.43281			0.00	0	0.00
ACL134	On 20/09/2014	Spot Bond		0.00000	100.98405			100.96168			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond		0.00000	100.97640			100.95420			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond		0.00000	102.03292			102.01257			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond		0.00000	101.37860			101.35659			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond		0.00000	102.03198			102.01165			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond		0.00000	100.74854			100.72613			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond		0.00000	100.72001			100.69812			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond		0.00000	101.15059			101.12941			0.00	0	131,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL143		On 20/12/2016	Spot Bond	0.00000	102.79086			102.76915			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	102.48313			102.46291			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	101.01974			100.99662			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.99956			100.97687			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.89754			100.87704			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.87583			100.85579			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.91798			100.89703			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.99701			100.97437			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.95236			100.93068			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.90138			100.88079			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.91542			100.89454			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.84038		10.23000	103.81223			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.92929			100.90810			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.90776			100.88704			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	118.08644			119.29720			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.55500	102.17356		9.54500	102.18602			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.99311			100.97056			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	114.96824		1.75000	114.93146			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	101.21489			101.19533			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.91651			100.89560			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.96771			100.94605			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.99925			100.97692			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.93613			100.91517			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL178		On 20/09/2014	Spot Bond	0.00000	100.99295		100.97075			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.49975		101.47911			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	102.94583		102.92443			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	102.84456		102.82450			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.92476		100.90404			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.16619		102.14511			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.99295		100.97075			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.97073		100.94866			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	101.02474		101.00151			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	101.04130		101.01771			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	101.49848		101.47917			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	101.77148		101.75203			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	101.04521		101.02153			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	101.04521		101.02153			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.10007		101.07555			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.97401		100.95222			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.10780		101.08279			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	103.32387		103.30158			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	101.10007		101.07555			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	93.55303		93.53452			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	101.06688		101.04274			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	101.04968		101.02626			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	119.10259		119.34850			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	120.81994		121.06931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL205		On 20/03/2016	Spot Bond	0.00000	100.91086			100.89044			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.90202			100.88179			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	101.45484			101.43511			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.92603			100.90528			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.92982			100.90898			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.96771			100.94605			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.91213			100.89168			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.91086			100.89044			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	101.00446			100.98166			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	101.88473			101.86192			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.13507			100.03049			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	100.13135			100.10804			0.00	0	0.00
ADCP06		On 25/08/2014	Spot Bond	0.00000	101.20096			101.18353			0.00	0	0.00
ADCP07		On 25/08/2014	Spot Bond	0.00000	101.07014			101.05315			0.00	0	0.00
ADCP08		On 27/11/2014	Spot Bond	0.00000	101.19527			101.17630			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	16.29594		100.00000	16.25646			0.00	0	0.00
AHF1A1		On 21/11/2014	Spot Bond	0.00000	101.49736			101.47710			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	101.65459			101.63222			0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	101.75936			101.73559			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.39118			100.36945			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.42955			100.40579			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.48061			100.45414			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.37430			100.35453			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3A2	On 18/04/2016	Spot Bond	8.07000	99.62062	8.05000	99.62987					0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.48046		100.45506					0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.55787		100.52835					0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.53500	103.51063	8.52500	103.52466					32,433,000,000.00	3,800,000	3,500,000.00
AIR02	On 30/04/2023	Spot Bond	9.43500	116.25060	9.40000	116.44466					0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond	100.00000	88.60912	100.00000	88.40111					0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.34000	109.61245	7.34500	109.58331					0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond	100.00000	83.83931	100.00000	83.65176					0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.46000	100.38576	9.42500	100.57965					0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.52928	100.00000	14.49713					0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	10.16000	100.59981	10.14000	100.72728					0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.79000	162.27058	2.79000	162.24870					0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	101.17653		101.15532					0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	101.05732		101.03912					0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	101.10945		101.09032					0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	100.44837		100.42987					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	100.99025		100.97158					0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	101.91560		101.88714					0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.84886		100.82980					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	100.93613		100.91517					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN012	On 20/06/2017	Spot Bond	0.00000		101.20762			101.17998			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		101.41356			101.38885			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		99.54000			102.30500			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		97.99000			98.00000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		101.25400			101.23211			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		97.41816			97.41816			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.69000		288.78395		2.69000	288.74583			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		93.95516			95.85824			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000		98.81837			97.66877			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	1,500,000,000.00
BAR001	On 12/06/2018	Spot Bond	0.00000		101.03582			101.01592			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.84764			100.82859			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.83498			100.81620			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.76275			100.74136			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.02500		106.01305		9.01500	106.02209			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.78767			100.76823			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		101.21677			101.19601			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.50736			100.56510			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		101.80730			101.78746			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		102.10919			102.08963			0.00	0	3,000,000,000.00
BAW19	On 05/12/2020	Spot Bond	9.62500		101.29147		9.60000	101.38191			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.49500		108.53564		7.50000	108.50818			54,973,576,500,000.00	7,334,700,000	1,844,300,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW20U	On 15/01/2016	Spot Bond	100.00000		32.64638		100.00000	32.50281			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.79248			100.76814			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond	0.00000		100.72160			100.69931			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond	7.68000		103.12814		7.68000	103.10671			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.88500		106.24759		8.86500	106.27744			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	11.10436		102.50725		11.07505	102.50211			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	11.07297		101.40469		11.05992	101.38239			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.11443		101.36088		11.09856	101.34043			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		101.05425			101.02410			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.15589		101.28945		11.13720	101.27239			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.97243		100.64939		11.91375	100.77903			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		101.07923			101.04839			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		101.07923			101.04839			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		101.07930			101.04846			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.35436		100.80654		11.32505	100.80078			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.28396		101.33823		11.25767	101.32952			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.07297		101.40469		11.05992	101.38239			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.21057		101.46983		11.19224	101.45705			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.38802		101.03510		10.35951	101.03792			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		101.02433			100.99499			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		101.00571			100.97736			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		101.00571			100.97736			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.95160			100.92474			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		99.96720			99.96720			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA23	On 30/06/2017	Spot Bond		10.91706	100.47746		10.91878	100.44537			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.66000	99.72004		11.64000	99.73718			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.97620			100.94867			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.58500	97.47284		11.56500	97.49370			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	99.96718			99.96718			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.92953			100.90279			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	100.92665		9.28000	100.90150			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.99096			100.96302			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.42500	97.30758		11.41500	97.24649			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.96144			100.93431			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.98604			100.95824			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.98604			100.95824			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	99.83982			99.83982			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.94962			100.92282			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	101.00408			100.97531			0.00	0	0.00
BAYA40	On 30/09/2014	Spot Bond		0.00000	100.90879			100.88936			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	99.96721			99.96721			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	101.00408			100.97531			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.95159			100.92474			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.96947			100.94165			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	101.00418			100.97541			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.72448			100.70332			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		14.10436	102.78911		14.07505	102.77536			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB03	On 31/12/2016	Spot Bond	15.33957	101.57684		15.30045	101.61282			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.23014	101.42640		14.20139	101.42465			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	101.30421			101.26762			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	101.30421			101.26762			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	101.30421			101.26762			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	101.35289			101.31494			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	101.13328			101.10140			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	18.91051		100.00000	18.87463			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.44485		100.00000	20.39533			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.60711		100.00000	18.56204			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.48587		100.00000	11.45805			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.48587		100.00000	11.45805			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.88697		100.00000	13.85333			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.03282		100.00000	12.00367			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.33310			100.31389			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.30860			100.28821			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.51262			100.49363			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.54510			100.52502			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.82098		100.00000	7.80204			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.82098		100.00000	7.80204			0.00	0	0.00
BCP83U	On 19/08/2014	Spot Bond	100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond	100.00000	92.40506		100.00000	92.17172			0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000	82.20721		100.00000	82.02247			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.02000	177.91550		2.02000	177.89528			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0205	On 28/04/2028	Spot Bond	8.35500	145.97371		8.32000	146.61559			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.35500	146.33558		8.32000	146.97269			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.74000	97.52325		8.70500	97.76799			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	101.23163			101.20944			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	100.93880			100.91740			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	8.02500	99.72631		8.01500	99.73556			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.41246			101.39258			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.32802			100.30641			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.33449			100.31247			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.35603			100.33266			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.37754			100.35283			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.43741			100.40894			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	21.80137		100.00000	21.74856			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.13721			100.11622			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.14376			100.12183			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.14656			100.12423			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.14750			100.12503			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.15870			100.13462			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.17361			100.14738			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	13.65160		100.00000	13.61853			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	13.65160		100.00000	13.61853			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.94278			100.92277			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	101.01757			100.99605			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A3	On 15/03/2017	Spot Bond	0.00000		101.03795			101.01603			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.43500		104.26694		8.41500	104.28984			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		101.09910			101.07594			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		101.20762			101.18227			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		9.74462	100.00000		9.72102			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		9.74462	100.00000		9.72102			0.00	0	0.00
BID01	On 06/08/2014	Spot Bond	7.05000		100.00000		7.05000	99.98069			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		102.20842			102.18827			0.00	400,000,000	100,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.70431			100.68370			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.72500		101.38939		8.71500	101.40508			0.00	0	1,500,000,000.00
BIDC36	On 05/08/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BIDC39	On 04/09/2014	Spot Bond	0.00000		99.49167			99.47414			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000		98.76382			98.74640			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		101.34127			101.32268			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		101.56190			101.54040			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		101.33373			101.31565			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		101.40296			101.38397			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		101.52881			101.50813			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		102.05249			102.02477			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		102.90478			102.86544			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		61.53328	100.00000		61.38421			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.28341			100.25842			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.29152			100.26587			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		19.18058	100.00000		19.13410			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.98016			100.95957			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		101.64628			101.62445			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.50000		104.60845		7.50000	104.58734			19,500,000,000.00	2,600,000	2,400,000.00
CBL08	On 02/11/2016	Spot Bond	9.53500		112.65018		9.51500	112.66359			0.00	0	2,436,700,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.24096			100.20940			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.18500		104.71423		9.16500	104.72090			17,451,500,000.00	1,900,000	621,700,000.00
CBL12	On 06/09/2018	Spot Bond	11.33500		104.63645		11.32500	104.63712			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.06078			100.10824			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.58500		100.03284		11.57500	100.03647			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		101.78518			101.76375			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.42500		102.06147		9.40500	102.08403			143,260,000,000.00	15,200,000	6,900,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		102.11113			102.08118			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.02500		101.42314		12.01500	101.42664			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.85134			100.83325			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		101.39571			101.36654			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		99.99997			99.98070			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.37500		94.12827		10.35000	94.20343			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	10.18500		115.20734		10.15000	115.39642			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.03500		111.45853		10.00000	111.65928			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.36500		116.25319		9.33000	116.47574			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		101.75148			101.72018			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.78500		104.63988		11.76500	104.63663			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		99.79967			99.77468			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR13	On 27/06/2016	Spot Bond	0.00000	101.96364			101.93543			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	101.24555			101.21865			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.41090			100.38243			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.65044			100.60586			0.00	0	0.00
CIG01	On 06/06/2015	Spot Bond	0.00000	101.50270			101.47704			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	101.51648			101.49236			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.85459			100.82990			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.88928			100.86364			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.92938			100.90265			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	102.82582			102.78814			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	102.79605			102.75877			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	102.95337			102.91401			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000	99.82127			99.79828			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	101.01601			100.99296			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	101.93455			101.91472			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000	101.32969			101.30187			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	100.96950		10.11000	100.94245			0.00	0	0.00
CLN185	On 15/06/2016	Spot Bond	0.00000	101.32969			101.30187			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.59456			100.57287			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	120.35704		2.76000	120.34083			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	104.44527			104.44527			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	120.38041		3.14000	120.36298			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	103.55471		8.25000	103.53195			0.00	0	0.00
CLN196	On 15/06/2016	Spot Bond	0.00000	101.32969			101.30187			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN197		On 15/06/2016	Spot Bond	0.00000	101.32969			101.30187			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	3.10000	119.94580		3.10000	119.92870			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	119.61766		2.40000	119.60284			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	101.44079			101.40859			0.00	0	0.00
CLN213		On 12/10/2014	Spot Bond	0.00000	100.55461			100.53573			0.00	0	0.00
CLN214		On 12/10/2014	Spot Bond	0.00000	100.43134			100.41034			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.59000	102.42505		8.59500	102.39169			0.00	0	0.00
CLN216		On 11/10/2014	Spot Bond	0.00000	100.64030			100.62089			0.00	0	0.00
CLN217		On 11/10/2014	Spot Bond	0.00000	100.63146			100.61229			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.33687			100.31576			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.34575			100.32309			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.64000	102.53869		8.64500	102.50513			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.64000	102.53869		8.64500	102.50513			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.69000	101.33481		8.69500	101.30085			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	101.04150			101.01790			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	101.15102			101.12507			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.58060			100.56080			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.58060			100.56080			0.00	0	0.00
CLN236		On 15/06/2016	Spot Bond	0.00000	101.43133			101.40144			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	99.84471			99.82461			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	101.05630			101.03239			0.00	0	0.00
CLN240		On 24/02/2015	Spot Bond	0.00000	101.43571			101.41411			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	101.52795			101.50506			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN242	On 24/02/2019	Spot Bond		9.35000	104.20046		9.35000	104.17416			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	104.20046		9.35000	104.17416			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	101.43564			101.41405			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	101.43957			101.41792			0.00	0	0.00
CLN246	On 24/02/2017	Spot Bond		0.00000	90.88795			90.88795			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	102.35192			102.31737			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	101.20012			101.18088			0.00	0	0.00
CLN249	On 24/02/2017	Spot Bond		0.00000	102.30684			102.27293			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	101.08778			101.06830			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	101.08778			101.06830			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	101.08778			101.06830			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	101.08778			101.06830			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	101.08778			101.06830			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	101.15704			101.13728			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	101.33877			101.31737			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	101.45683			101.43557			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	101.45683			101.43557			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	101.45683			101.43557			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	101.45683			101.43557			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	101.34399			101.32245			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.35500	104.55540		9.34500	104.56667			0.00	0	0.00
CLN264	On 18/08/2014	Spot Bond		0.00000	101.51709			101.49710			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.68925			100.66864			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	101.18801			101.16127			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN270		On 24/02/2017	Spot Bond	0.00000	102.18814			102.15653			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	101.37950			101.35852			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	101.37347			101.35263			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	101.42712			101.40560			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	101.53121			101.50975			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	101.73032			101.70458			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	101.62807			101.60685			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	103.83783			103.81599			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	102.33932			102.31894			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	101.19459			101.17477			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	101.02634			101.00637			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.92350			100.90280			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.32065			100.30045			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	101.96463			101.94350			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	101.22245			101.19758			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.97240			100.94723			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	103.62774			103.60611			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.86459			100.83963			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.96130			100.93641			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.73187			100.70660			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	101.11410			101.08895			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.86463			100.83966			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.86463			100.83966			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN299	On 30/06/2017	Spot Bond	0.00000	100.85297			100.82883			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	121.47362			121.47362			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	102.53671			102.51368			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	121.60015			121.60015			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	120.98486			120.98486			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	121.39411			121.39411			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	118.28936			118.28936			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	118.29872			118.29872			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	99.81015			99.78647			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	11.00000	94.34696		10.96500	94.49703			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.52000	95.95373		11.48500	96.10298			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.81344			100.79039			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	101.11518			101.09032			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	99.81451			99.79138			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.27865			100.25715			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.14106			100.11753			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	102.32119		8.80500	102.29724			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.97401			100.95222			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.28140			100.25969			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	114.70200			114.70200			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	101.02070			100.99789			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	101.03960			101.01640			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	101.11266			101.08786			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	101.06704			101.04290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN329		On 20/06/2017	Spot Bond	0.00000	101.49931			101.46586			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	101.49931			101.46586			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	104.36784			104.33417			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	101.16892			101.14259			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.81344			100.79039			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	104.88795			104.88795			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	104.88999			104.88999			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.19726			100.17530			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	101.29734			101.26852			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.81839			100.79519			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	101.48979			101.45655			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	101.21958			101.19216			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.92676			100.90563			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	101.07740			101.05338			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.19537			100.17362			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	99.89383			99.87263			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.79366			100.77114			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.18762			100.16546			0.00	0	0.00
CLN351		On 24/02/2017	Spot Bond	0.00000	101.91498			101.88733			0.00	0	0.00
CLN352		On 24/02/2017	Spot Bond	0.00000	101.91498			101.88733			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	101.42035			101.39920			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	101.47633			101.44360			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN356	On 24/02/2017	Spot Bond	0.00000		102.06137			102.03159			0.00	0	0.00
CLN357	On 24/02/2017	Spot Bond	0.00000		101.99306			101.96429			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		100.15169			100.13000			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.27693			100.25557			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.88305			100.86323			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000		103.90169		10.55000	103.81464			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	10.18000		106.13988		10.14500	106.26936			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		102.86547			102.84340			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	99.97382			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.32000		108.45779		12.28500	108.55186			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	99.97273			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.35000		101.90643		12.31500	101.99060			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.78000		101.89549		10.74500	101.99482			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	99.97273			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.20349			100.18083			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		101.18813			101.16168			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		101.09126			101.06693			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.39250			100.36788			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.97401			100.95222			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.85001			100.82595			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.67500		104.35613		9.65000	104.37927			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		101.08018			101.05068			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		101.08119			101.05707			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		103.95976		10.55000	103.93072			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN380		On 20/09/2024	Spot Bond	11.00000	98.27331		11.00000	98.18125			0.00	0	0.00
CLN381		On 21/07/2015	Spot Bond	0.00000	100.31946			100.29839			0.00	0	0.00
CLN382		On 20/03/2021	Spot Bond	0.00000	100.36395			100.33961			0.00	0	0.00
CLN383		On 22/07/2017	Spot Bond	0.00000	100.30937			100.28760			0.00	0	0.00
CLN384		On 20/09/2024	Spot Bond	12.11000	100.75846		12.07500	100.66160			0.00	0	0.00
CLN385		On 20/09/2024	Spot Bond	0.00000	100.37264			100.34593			0.00	0	0.00
CLN386		On 20/03/2021	Spot Bond	0.00000	100.19424			100.17262			0.00	0	0.00
CLN387		On 26/01/2021	Spot Bond	0.00000	100.19248			100.16837			0.00	0	50,000,000.00
CLN42		On 18/04/2028	Spot Bond	7.01000	39.52997		7.01000	39.52264			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	156.10202			157.18214			0.00	0	0.00
CLN61		On 02/03/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81		On 18/04/2028	Spot Bond	8.74000	136.26331		8.70500	136.47119			0.00	0	0.00
CLN88		On 28/04/2028	Spot Bond	8.35500	145.97371		8.32000	146.61559			0.00	0	0.00
CLN89		On 02/03/2028	Spot Bond	8.35500	146.33558		8.32000	146.97269			0.00	0	0.00
CLNF01		On 20/10/2015	Spot Bond	0.00000	91.57592			91.55678			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	91.50389			91.48458			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	100.58225			100.55857			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	100.58225			100.55857			0.00	0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	101.05421			101.03034			0.00	0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	100.98287			100.96053			0.00	0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	100.99694			100.97430			0.00	0	0.00
CLNF08		On 10/07/2013	Spot Bond	0.00000	100.57252						0.00	0	0.00
CLNF09		On 20/06/2017	Spot Bond	0.00000	100.99295			100.97075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.27865			100.25715			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.89949			100.87932			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.94876			100.92753			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.94245			100.92135			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	100.39819			100.37706			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	101.68430			101.65909			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	100.48823			100.46364			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		9.14000	107.42596		9.14500	107.39443			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.83500	102.02936		8.81500	102.06940			15,019,500,000.00	1,700,000	731,600,000.00
COJ05	On 05/06/2023	Spot Bond		10.28500	113.00173		10.26000	113.12434			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		8.49000	104.58005		8.49500	104.54993			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.87500	108.28660		9.85000	108.38130			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond		9.96000	102.94672		9.92500	103.13823			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		10.31000	96.32140		10.27500	96.48371			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		11.08500	97.29909		11.05000	97.50321			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		11.08500	90.21133		11.05000	90.40925			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond		0.00000	101.51867			101.49738			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	101.44539			101.42272			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	101.31273			101.29178			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.49390			100.55159			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond		0.00000	100.13672			100.11963			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		11.19500	99.94902		11.17000	100.05599			0.00	0	28,300,000,000.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	12.81992		100.00000	12.78886			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond		100.00000	4.09967		100.00000	4.07939			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.77830		100.00000	14.70120			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.23803			100.21816			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.16000		98.86435		8.14000	98.89629			0.00	0	0.00
DENG50	On 25/08/2014	Spot Bond	0.00000		101.18136			101.16421			0.00	0	0.00
DENG51	On 03/09/2014	Spot Bond	0.00000		101.04370			101.02661			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000		101.26656			101.24939			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000		78.81981		100.00000	78.65560			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		101.15222			101.13138			0.00	0	0.00
DLTC03	On 06/08/2014	Spot Bond	0.00000		100.00000		0.00000	101.55199			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000		101.13895			101.12027			0.00	0	0.00
DLTC05	On 15/08/2014	Spot Bond	0.00000		100.36918			100.35240			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.41692			100.39796			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.68822			100.65533			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		101.29483			101.26606			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.44989			100.41514			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.22400			100.19194			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.98940			100.95851			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.87500		101.97416		8.85000	102.07730			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.37000		115.12925		7.37500	115.09719			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond	8.50000		104.08174		8.47500	104.16877			134,300,000,000.00	15,800,000	5,936,600,000.00
DV23	On 27/02/2023	Spot Bond	9.06000		109.92335		9.02500	110.10954			25,368,000,000.00	2,800,000	4,379,200,000.00
DV24	On 18/02/2024	Spot Bond	9.16000		107.83947		9.12500	108.03742			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.71000		107.71171		9.69000	107.84114			0.00	0	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
DVC003	On 09/12/2014	Spot Bond	0.00000	100.99755			100.97939			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	100.71160			100.69417			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.72894			100.71100			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.62551			100.60760			0.00	200,000,000	100,000,000.00
DVF16	On 19/11/2016	Spot Bond	0.00000	101.57720			101.55834			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.87553			100.85641			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.15000	125.13192		8.12500	125.23954			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	101.43948			101.40574			0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.10000	134.86134		0.10000	134.85301			40,000,000,000.00	400,000,000	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.97000	123.47318		1.97000	123.45932			5,910,000,000,000.00	3,000,000,000	8,200,000,000.00
EL29	On 19/11/2029	Spot Bond	1.99000	110.67499		1.99000	110.66249			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.12500	108.75321		2.12500	108.74054			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.15500	101.34853		2.15500	101.33661			0.00	0	12,100,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.77500	103.74286		9.75000	103.82971			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.62500	109.54945		9.60000	109.64573			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	10.13500	102.01744		10.10000	102.20328			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.40000	96.42866		10.38000	96.48777			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.48500	104.03683		10.46500	104.10118			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	101.63419			101.53937			0.00	1,520,000,000	1,620,000,000.00
EPF002	On 28/05/2018	Spot Bond	0.00000	101.36288			101.34199			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC08	On 12/09/2014	Spot Bond		0.00000	100.95967			100.94085			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond		0.00000	99.98284			99.96552			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond		0.00000	101.39790			101.37944			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	101.40867			101.39008			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond		100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond		100.00000	86.75882		100.00000	86.55983			0.00	0	0.00
EQ207U	On 14/08/2014	Spot Bond		100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	61.10621		100.00000	60.91544			0.00	0	37,000,000.00
EQ210U	On 14/08/2014	Spot Bond		100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond		3.00000	131.05762		3.00000	131.03919			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.55000	102.37828		11.55500	102.34282			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	104.05694			104.03278			0.00	0	100,000,000.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.21375			100.18855			0.00	0	19,000,000.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.99197			100.96819			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		10.00500	98.72224		9.99500	98.72532			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.69064			100.66785			0.00	0	54,000,000.00
EQS09	On 28/11/2016	Spot Bond		0.00000	101.47925			101.45724			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond		0.00000	99.73402			101.77416			0.00	0	0.00
ERS3B2	On 17/08/2014	Spot Bond		0.00000	99.75489			101.63561			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	101.62479			101.60338			0.00	0	0.00
ERS3C2	On 17/08/2014	Spot Bond		0.00000	99.72917			101.80609			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	101.78627			101.76275			0.00	0	0.00
ERSA11	On 17/08/2014	Spot Bond		0.00000	99.77261			101.51838			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA12	On 17/08/2015	Spot Bond	0.00000		100.25831			102.05474			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		101.50632			101.48646			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		101.57094			101.55024			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		101.49339			101.47371			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		101.54725			101.52685			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.96000		104.15727		6.96500	104.13269			0.00	0	10,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.84500		107.15055		7.83500	107.16055			42,363,000,000.00	5,400,000	14,504,900,000.00
ES23	On 25/01/2023	Spot Bond	8.61000		108.55660		8.57500	108.75052			192,291,435,000.00	22,333,500	5,336,220,300.00
ES26	On 02/04/2026	Spot Bond	8.95500		94.78925		8.92000	95.00364			70,067,502,000,000.00	7,824,400,000	8,832,300,000.00
ES33	On 15/09/2033	Spot Bond	9.58500		84.80240		9.59000	84.74352			21,285,409,500,000.00	2,220,700,000	24,118,900,000.00
ES42	On 25/04/2042	Spot Bond	9.78000		90.20691		9.79000	90.09840			7,824,000,000,000.00	800,000,000	16,500,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		101.62483			101.60327			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		101.67868			101.65643			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		101.46922			101.44716			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.38163			100.35998			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.82244			100.80095			0.00	0	0.00
FIFC07	On 28/08/2014	Spot Bond	0.00000		101.27374			101.25356			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.49226			100.47270			0.00	0	0.00
FIFC10	On 11/09/2014	Spot Bond	0.00000		102.72077			102.70238			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.36145		100.00000	10.33635			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.08389		100.00000	10.05946			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.91859			100.89851			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.95761			100.93673			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		101.03540			101.01294			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4D	On 15/09/2023	Spot Bond	0.00000		101.11287			101.08884			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.79000		103.72814		6.79500	103.70842			0.00	0	880,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.42500		97.79559		9.41500	97.80550			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		101.00781			100.98914			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		101.00773			100.98907			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.26238			100.23916			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		104.85073			104.83045			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		101.42721			101.40445			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		101.45199			101.42884			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.37500		99.94540		10.35000	100.03668			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.22500		104.09982		11.21500	104.10321			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		99.65605			99.62880			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.20000		129.82008		2.18000	129.98020			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.15000		274.66222		2.15000	274.62994			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.37000		109.02170		2.37000	109.00827			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.52000		157.85542		2.52000	157.83531			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.33000		212.43228		2.33000	212.40627			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.80000		111.20433		7.80500	111.17574			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.86400		61.33551		7.86700	61.31360			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.46800		38.74703		9.46800	38.73760			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.70000		37.44429		9.70000	37.43482			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		67.36808		100.00000	67.24026			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		69.68918		100.00000	69.55696			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC101		On 24/02/2017	Spot Bond	0.00000	102.26764		102.23429			0.00	0	0.00
FRC105		On 24/02/2017	Spot Bond	0.00000	102.20491		102.17245			0.00	0	0.00
FRC106		On 24/02/2017	Spot Bond	0.00000	102.20491		102.17245			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond	0.00000	101.73472		101.70652			0.00	0	0.00
FRC108		On 24/02/2017	Spot Bond	0.00000	102.16766		102.13573			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond	0.00000	101.18165		101.15504			0.00	0	0.00
FRC110		On 15/06/2016	Spot Bond	0.00000	101.38797		101.35897			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	101.01606		100.99302			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	101.12054		101.09525			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
FRC117		On 15/06/2016	Spot Bond	0.00000	101.36765		101.33905			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	101.10007		101.07555			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	101.04591		101.02256			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	101.19593		101.16934			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	101.08119		101.05707			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	101.15292		101.12725			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.43258			101.40080			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.38880			101.35797			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	15.23363		100.09221	15.19670			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.97654			100.95469			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	112.59686			112.43280			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	101.17629			101.14978			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	101.32136			101.29174			0.00	0	0.00
FRC148		On 24/02/2017	Spot Bond	0.00000	102.02843			101.99847			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	104.51568			104.47968			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	101.09497			101.07023			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	101.10774			101.08272			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC153		On 20/12/2017	Spot Bond	0.00000	101.00709		100.98424			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	101.02448		101.00159			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	101.35749		101.32736			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	101.00556		100.98309			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	58.61193	13.22500	58.59121			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.94498		100.92382			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.94623		100.92505			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	101.42335		101.39154			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.99168		100.96951			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.61500	97.09210	3.61500	97.07692			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	101.03709		101.01393			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	101.03709		101.01393			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	103.69347		103.66952			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.81344		100.79039			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	99.08157		99.05883			0.00	0	0.00
FRC175		On 15/06/2016	Spot Bond	0.00000	97.22858		97.40178			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.97401		100.95222			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.95003		100.92876			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	99.97409			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	101.12147		101.09649			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	99.89493		101.74435			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	99.97436			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.21795		100.19369			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	101.29483		101.26606			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC184	On 20/12/2018	Spot Bond		0.00000	101.01439			100.99172			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	101.29358			101.26484			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.93866			100.91764			0.00	0	0.00
FRC187	On 07/03/2017	Spot Bond		0.00000	102.69437			102.65539			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	101.02448			101.00159			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	101.02448			101.00159			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.94284			100.92283			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.68832			100.66698			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.72818			100.70569			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.96127			100.94142			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.53923			100.51866			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	101.08496			101.06077			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.52172			100.50105			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.94344			100.92356			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.50054			100.47991			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.50200			100.48131			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.40859			100.38558			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.36815			100.34717			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.40859			100.38558			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.36653			100.34563			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	99.99973			99.97857			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.00000		8.75000	99.97648			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.89198			100.87041			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC207	On 20/09/2021	Spot Bond	100.00000		9.88681		100.00000	9.84444			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.02009		100.00000	8.98144			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		101.09875			101.07392			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		101.09242			101.06772			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		101.26342			101.24022			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.20224			100.17848			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.44000		119.44809		3.42000	119.58964			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		101.11279			101.08766			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		101.12425			101.09887			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.42000		119.60773		3.40000	119.74956			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.69000		127.21249		1.69000	127.19911			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.44000		119.44809		3.42000	119.58964			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.67000		124.85653		2.67000	124.84015			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.74000		131.88946		2.74000	131.87183			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.22684			100.20033			0.00	0	0.00
FRC78	On 15/06/2016	Spot Bond	0.00000		94.04142			94.28965			0.00	0	0.00
FRC79	On 15/06/2016	Spot Bond	0.00000		101.52612			101.49431			0.00	0	0.00
FRC82	On 15/06/2016	Spot Bond	0.00000		101.55319			101.52083			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.96500			100.94304			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		101.10519			101.08022			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		103.14157			103.11640			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		101.29347			101.26445			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		101.24516			101.21718			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		101.05347			101.02996			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC95	On 15/06/2016	Spot Bond	0.00000		101.41778			101.38817			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		101.05221			101.02872			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		102.93164			102.90124			0.00	0	0.00
FRC98	On 15/06/2016	Spot Bond	0.00000		90.64890			90.89801			0.00	0	0.00
FRC99	On 24/02/2017	Spot Bond	0.00000		90.16800			90.41074			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.90882			100.88949			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		10.17022	100.00000	10.14558				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		24.61231	100.00000	24.55268				0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		59.06061	100.00000	58.87623				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.81000		149.23459	4.81000	149.20650				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.93898			100.92025			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.75891			101.88535			0.00	10,000,000,000	5,000,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.92836			101.90889			0.00	200,000,000	2,600,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		103.35376			103.33496			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.88403			100.86399			0.00	0	22,400,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.19835			100.17723			0.00	0	21,500,000.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.89496			100.83611			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.19800		97.42009	2.18800	97.68113				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.52000		129.89867	2.52500	129.76312				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.31619			100.29531			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.39062	10.38000	100.36267				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.39062	10.38000	100.36267				0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		103.79000			103.79000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS106	On 22/10/2014	Spot Bond	0.00000	100.13592			100.11890			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	100.16646			100.14264			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.66000	104.84027		2.66500	104.73280			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.64000	203.15307		2.64000	203.12651			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.63000	105.40483		2.63500	105.29676			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	100.54805			100.53023			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.67000	202.28170		2.67000	202.25509			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000	100.20499			100.17932			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.47000	108.00509		2.47000	107.99150			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.72000	103.72206		2.72500	103.61578			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000	100.66795			100.65032			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	100.00000	44.44444		100.00000	44.37848			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.66000	264.32492		2.66000	264.29022			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.16000	274.45492		2.16000	274.42258			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.88000	260.01048		2.88000	259.97481			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.57000	126.62191		2.55000	126.77625			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.19066			100.16825			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.10000	126.70372		2.08000	126.86049			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.35584			100.33255			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.60998			100.58772			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.03959			100.01975			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.50000	104.61430		2.50500	104.49339			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	19.46884		104.97509	19.41959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593	23.67646	101.07593	23.61855					0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	15.84907	100.44759	15.81051					0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	22.03945	100.76967	21.98569					0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.16000	114.51250	2.16000	114.49902					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	2.33000	109.43133	2.33000	109.41799					0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.51479		98.51369					0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.36000	109.12394	2.36000	109.11055					0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	101.60766		101.58264					0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.36000	342.53081	2.36000	342.48861					0.00	0	0.00
FRS93	On 11/08/2014	Spot Bond	0.00000	101.93057		101.90888					0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	99.96089		99.94115					0.00	0	0.00
FRS95	On 11/08/2014	Spot Bond	0.00000	101.73352		101.71406					0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	101.47649		101.45379					0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	101.32315		101.30314					0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	100.57487		100.55230					0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	5.80500	103.82069	5.80500	103.80425					0.00	0	7,450,000,000.00
FRX15	On 14/03/2015	Spot Bond	6.76000	104.59790	6.76500	104.57603					0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.56000	103.96080	7.56500	103.93020					0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.97500	104.73258	7.95500	104.76503					0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.17500	110.52274	8.08500	110.79382					0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.73000	103.12822	8.64500	103.46114					63,729,000,000.00	7,300,000	776,700,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX20	On 01/10/2020	Spot Bond	8.92500	102.20086		8.82000	102.66488			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.45000	93.50377		9.41500	93.67003			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.60500	109.05112		9.57000	109.26136			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.90500	100.44599		9.87000	100.65934			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.21000	98.73261		10.19000	98.85704			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.40500	80.38201		10.41500	80.28617			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	100.82463			100.80569			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.85659			100.83696			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.86936			100.84946			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.90123			100.88064			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.95225			100.93057			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.99050			100.96800			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.15608			101.13002			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	101.31635			101.29842			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	101.38670			101.36785			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	101.45052			101.43084			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	101.46547			101.44560			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	101.50803			101.48761			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	101.57193			101.55067			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	101.62516			101.60322			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	101.85934			101.83433			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.75114			100.72941			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	101.03402			101.01376			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GFC04	On 11/04/2017	Spot Bond		9.23500	103.58920		9.21500	103.61047			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT29	On 04/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GPT30	On 06/11/2014	Spot Bond		100.00000	82.34584		100.00000	79.69432			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond		0.00000	98.61025			98.59330			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.22843			100.20936			0.00	7,153,576	3,576,788.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.23321			100.21374			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.24244			100.22219			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.25388			100.23267			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.26973			100.24719			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	101.16225			101.14126			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.69090			100.67266			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.42003			100.39855			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	102.25157			102.23239			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.58885			100.56933			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	101.11150			101.09060			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	101.62502			101.60269			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.83966			100.81860			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	101.28634			101.26685			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.71324			100.69491			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	101.90046			101.87930			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.29945			100.27312			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.78547			100.76529			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	101.06976			101.04878			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.03812			100.01920			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.02096			100.07689			0.00	0	0.00
HILC13	On 07/08/2014	Spot Bond		0.00000	101.47575			101.45936			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond		0.00000	100.15357			100.13650			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000				0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000				0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.33727			100.31514				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	8.16663	94.43652		8.17153	94.40647				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.35238			100.32931				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.51928	104.41639		8.52417	104.41639				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.37180			100.34751				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.96944	104.41639		8.97433	104.41639				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.39551			100.36974				0.00	0	0.00

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		100.39888			100.37636			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.47651			100.45246			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.49418			100.46932			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		101.91576			101.89377			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.26500		106.01964		9.24500	106.03780			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.24000		107.17766		8.21500	107.27560			66,744,000,000.00	8,100,000	2,120,700,000.00
HWAY23	On 07/12/2023	Spot Bond	1.94000		279.05934		1.94000	279.02813			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.96000		284.82350		1.96000	284.79151			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.54500		97.53634		9.55000	97.46830			22,908,000,000.00	2,400,000	3,965,800,000.00
HWAY35	On 31/07/2035	Spot Bond	9.57500		97.23005		9.58000	97.16152			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		56.55332		100.00000	56.41632			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		14.68198		100.00000	14.64641			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000		86.73840		100.00000	86.53669			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		39.38232		100.00000	39.28692			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		20.10260		100.00000	20.05391			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		16.21708		100.00000	16.17780			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		60.01655		100.00000	59.87116			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.72000		115.89639		1.72000	115.88415			80,808,224,204,000.00	46,981,525,700	87,398,162,400.00
I2038	On 31/01/2038	Spot Bond	1.90000		120.33567		1.90500	120.21183			93,712,302,930,000.00	49,322,264,700	09,870,050,800.00
I2046	On 31/03/2046	Spot Bond	1.95000		121.04873		1.96000	120.76551			96,428,195,175,000.00	49,450,356,500	61,487,862,400.00
I2050	On 31/12/2050	Spot Bond	2.01000		127.23108		2.00000	127.53007			15,732,190,203,000.00	7,826,960,300	40,470,245,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBC01	On 16/03/2015	Spot Bond	0.00000		94.75000			94.75000			0.00	14,000,000	7,000,000.00
IBL11	On 12/03/2015	Spot Bond	7.69000		105.65115		7.69500	105.62654			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		101.66499			101.64495			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		101.74760			101.72860			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.19000		105.65740		8.19500	105.62684			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.13500		109.59403		8.11500	109.63403			0.00	0	0.00
IBL25	On 18/08/2014	Spot Bond	0.00000		101.49553			101.47575			0.00	0	0.00
IBL26	On 18/08/2014	Spot Bond	4.66000		119.82794		4.66000	119.80559			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.01000		104.33484		8.01500	104.30296			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.03559			100.01788			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.03769			100.01890			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.51000		128.37843		1.51000	128.36560			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.17000		130.08337		2.15000	130.24397			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.98598			100.96694			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		101.87795			101.85826			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.25500		104.58002		8.23500	104.61964			82,550,000,000.00	10,000,000	13,900,900.00
IBL40	On 15/06/2015	Spot Bond	0.00000		101.40435			101.38562			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		102.54583			102.52680			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.13802			100.11952			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.85500		97.94322		8.84500	97.95504			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.34000		91.66626		9.31500	91.74266			28,954,000,000.00	3,100,000	3,100,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		101.21836			101.19925			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.33500		99.41260		8.31500	99.45128			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.39000		98.79092		9.36500	98.87805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL52	On 31/07/2016	Spot Bond	0.00000		100.11424			100.01290			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.11750			100.01566			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.95000		98.85436		7.95500	98.82448			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.63500		98.39112		8.62500	98.40131			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.12944			100.02573			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		99.87565			99.85726			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.90500		101.21890		7.88500	101.24256			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.59500		106.58777		8.58500	106.60043			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.81000		107.52406		9.77500	107.71345			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.68925			100.66906			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.24887			100.22855			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.15484			100.13414			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		100.15816			100.13705			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		100.16133			100.13982			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00483		100.00000	0.00482			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.38664			100.36663			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.29734			100.27639			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	9.02500		99.18985		9.00000	99.28065			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		101.48163		5.00000	101.46794			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		101.48163		5.00000	101.46794			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		100.08055		5.00000	100.06712			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.48163		5.00000	101.46794			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		101.57277		4.00000	101.56184			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW01U	On 30/06/2016	Spot Bond	100.00000		30.82122	100.00000	30.68079				0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		30.59479	100.00000	30.45539				0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		30.59479	100.00000	30.45539				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		109.28999	9.20000	109.26314				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.80032		100.77714				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.80032		100.77714				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		101.79788		101.77421				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.29365	100.00000	8.27356				0.00	0	0.00
IN02Q	On 05/08/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IN03Q	On 12/08/2014	Spot Bond	0.00000		101.56628		101.54729				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.94000		103.44279	8.94500	103.41529				0.00	0	0.00
IN04Q	On 26/08/2014	Spot Bond	0.00000		101.30315		101.28426				0.00	0	0.00
IN06H	On 10/09/2014	Spot Bond	0.00000		100.95883		100.94115				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		99.36489		99.41388				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		10.48012	100.00000	10.45473				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		59.06061	100.00000	58.87623				0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000		91.02244	100.00000	90.79602				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		69.25996	100.00000	69.12879				0.00	0	0.00
IN432U	On 05/08/2014	Spot Bond	100.00000		81.19501	100.00000	81.19500				0.00	0	0.00
IN433U	On 12/08/2014	Spot Bond	100.00000		99.85849	100.00000	99.59005				0.00	0	0.00
IN434U	On 19/08/2014	Spot Bond	100.00000		98.00926	100.00000	97.75066				0.00	0	0.00
IN435U	On 26/08/2014	Spot Bond	100.00000		96.22727	100.00000	95.97798				0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000		94.50893	100.00000	94.26845				0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000		97.63779	100.00000	96.87500				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN441U	On 07/10/2014	Spot Bond	100.00000		99.32886	100.00000	98.66667				0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000		95.16211	100.00000	94.42441				0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000		90.25000	100.00000	89.58640				0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		84.89619	100.00000	84.41925				0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		82.76644	100.00000	82.57919				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		81.47321	100.00000	81.29176				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		80.21978	100.00000	100.00000				0.00	0	0.00
INA432	On 05/08/2014	Spot Bond	6.00000		97.08738	6.00000	99.91788				0.00	0	0.00
INA433	On 12/08/2014	Spot Bond	6.05000		99.81800	6.05000	99.80149				0.00	0	0.00
INA435	On 26/08/2014	Spot Bond	6.15000		99.58053	6.15000	99.56383				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.15000		99.34717	6.15000	99.33054				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.25000		98.86575	6.25000	98.84902				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.25000		98.74873	6.25000	98.73204				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.25000		98.63199	6.25000	98.61533				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.90455		100.87849				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.10436		102.04434	11.07505	102.03923				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.10436		101.02084	11.07505	101.01577				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.00018		100.97606				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		101.59654		101.56742				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.98030		100.95663				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.20867	6.50000	102.19081				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.06859		101.04474				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		95.55168		95.57460				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING204	On 13/12/2015	Spot Bond	0.00000	100.95445			100.93440			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.40056			100.38174			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.95985			100.93698			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	102.32446			102.30392			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.78432			100.76664			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.77798			100.76044			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.03510			100.01755			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	99.91093			99.89312			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	101.37671			101.35845			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	101.36052			101.34247			0.00	0	0.00
ING245	On 28/08/2014	Spot Bond	0.00000	101.17976			101.16213			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	102.30507			102.28884			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.37133			100.35378			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	101.26575			101.24767			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.74415			100.72643			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.35192			100.33445			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.95159			100.92474			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	101.19158			101.17259			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	101.73836			101.71904			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	98.39224			98.37496			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000	85.08159		100.00000	84.88372			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.70354			100.68327			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.44748			100.42578			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.45370			100.43173			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF06	On 13/04/2017	Spot Bond		8.70000	102.97811		8.70500	102.94237			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.69902			100.67798			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.71663			100.69509			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.72839			100.70653			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond		0.00000	100.36785			100.35113			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.57500	100.95305		9.55000	101.04951			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	101.04958			101.02763			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.73500	106.27980		8.71500	106.31014			55,904,000,000.00	6,400,000	1,255,800,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.58649			100.56508			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.54198			100.51980			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	101.89172			101.87091			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond		0.00000	101.78261			101.75600			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	101.01851			100.99397			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.87000	102.65945		8.87500	102.63091			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	102.83446			102.81236			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	101.41977			101.39549			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.26000	123.58865		3.24000	123.62933			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.70000	138.28258		3.70000	138.26057			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.78279			100.75873			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.57421			100.54992			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.47226			100.44747			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	101.24057			101.21691			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.89264			100.86877			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV030	On 31/01/2025	Spot Bond	3.72000	96.15504		3.72000	96.13974			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.72000	102.34938		3.72000	102.33307			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	101.33218			101.30730			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	99.81359			99.78961			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000	100.95883			100.94115			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.47500	113.47847		10.46500	113.47919			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.34245			100.23434			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.80000	136.75872		3.80000	136.73658			0.00	0	0.00
IV432U	On 07/08/2014	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
IV433U	On 14/08/2014	Spot Bond	100.00000	99.32305		100.00000	99.05748			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000	94.02919		100.00000	93.79114			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000	82.11921		100.00000	81.57895			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000	95.08180		100.00000	94.48381			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000	91.04803		100.00000	90.49955			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000	87.36410		100.00000	86.85910			0.00	0	0.00
IVA01A	On 28/08/2014	Spot Bond	0.00000	101.27851			101.25826			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.33851			100.31902			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	101.37704			101.35886			0.00	0	0.00
IVA432	On 07/08/2014	Spot Bond	6.00000	99.90147		6.00000	99.88506			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.15000	99.43039		6.15000	99.41373			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.15000	99.31392		6.15000	99.29730			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.25000	98.83229		6.25000	98.81557			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.25000	98.71535		6.25000	98.69866			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	99.87577			99.85454			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC005		On 27/07/2015	Spot Bond	0.00000	100.84103			100.82067			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.59447			100.57430			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.61476			100.59428			0.00	0	0.00
IVC012		On 09/08/2014	Spot Bond	0.00000	99.91650			99.89932			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	101.44423			101.42464			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	101.62449			101.60178			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	101.28617			101.26563			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	100.44757			100.42587			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	100.45068			100.42885			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.45691			100.43480			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	100.42890			100.40801			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.33511			100.31312			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	100.16569			100.14364			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	100.96132			100.93999			0.00	0	0.00
IVC024		On 15/11/2016	Spot Bond	0.00000	99.83002			101.59654			0.00	0	0.00
IVC025		On 26/02/2016	Spot Bond	0.00000	101.31128			101.29132			0.00	0	0.00
IVC026		On 26/02/2016	Spot Bond	0.00000	101.29753			101.27776			0.00	0	0.00
IVC027		On 03/04/2019	Spot Bond	0.00000	100.69178			100.66971			0.00	0	0.00
IVC028		On 09/04/2015	Spot Bond	0.00000	100.48397			100.46466			0.00	0	0.00
IVC029		On 24/04/2017	Spot Bond	0.00000	100.26112			100.23985			0.00	0	0.00
IVC030		On 29/04/2015	Spot Bond	0.00000	100.14851			100.12861			0.00	0	0.00
IVC031		On 18/08/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC032		On 19/06/2016	Spot Bond	0.00000	100.88963			100.86980			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC033	On 30/06/2019	Spot Bond		0.00000	100.73939			100.71782			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.75942			100.73731			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.75942			100.73731			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		9.19500	100.89031		9.18500	100.90481			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	16.38903		100.00000	16.32741			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	9.96859		100.00000	9.92476			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.35476			100.33446			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		9.44500	99.84634		9.42000	99.94659			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.16875			100.14630			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	66.74260		100.00000	66.58092			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.88587			100.86464			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond		100.00000	84.00551		100.00000	83.81715			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.90383			100.88260			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	25.27781		100.00000	25.21657			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	101.09629			101.07408			0.00	0	0.00
JDG07U	On 14/11/2014	Spot Bond		100.00000	97.87234		100.00000	97.61273			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond		100.00000	95.81965		100.00000	95.57459			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	82.68297		100.00000	82.50044			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	72.17690		100.00000	72.04372			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	81.69018		100.00000	81.51220			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond		100.00000	61.57718		100.00000	61.42801			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	101.10651			101.08484			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	101.14906			101.12660			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.88315			100.86120			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KCF03U	On 30/10/2014	Spot Bond	100.00000		75.00004		100.00000	75.00003			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		103.62739			103.60282			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.04475			100.09564			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.73500		140.51337		8.70000	140.82295			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		101.16533			101.14608			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.92144			100.90114			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		101.40341			101.38135			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		101.34842			101.32865			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.12436			100.02145			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.83500		96.82552		8.81500	96.85347			88,350,000,000.00	10,000,000	1,349,100,000.00
LGL03	On 03/04/2018	Spot Bond	8.98500		98.47492		8.96500	98.51102			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.49000		98.33708		9.46500	98.42367			45,552,000,000.00	4,800,000	4,400,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		101.58252			101.55192			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.69000		101.56211		10.69500	101.52705			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		101.72867			101.69532			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		101.58136			101.56025			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		101.68758			101.66506			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		101.81498			101.79078			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.45065			100.43329			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000		98.88871			98.87135			0.00	0	0.00
MAQ053	On 22/08/2014	Spot Bond	0.00000		99.74077			99.72456			0.00	0	0.00
MAQ055	On 08/09/2014	Spot Bond	0.00000		99.46392			99.44768			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000		98.68532			98.66846			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ08U	On 11/12/2014	Spot Bond	100.00000		74.18699		100.00000	74.03651			0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000		97.87234		100.00000	97.61273			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		102.78338			102.76896			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.76166			100.74739			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		90.86420		100.00000	90.64039			0.00	0	0.00
MAQ27U	On 25/08/2014	Spot Bond	100.00000		95.05208		100.00000	94.80519			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000		81.29176		100.00000	81.11111			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		101.51073			101.48345			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.61204			100.59261			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.58120			100.56142			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		101.18907			101.16999			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		101.66642			101.64673			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.95526			100.93588			0.00	0	0.00
MBF034	On 10/09/2014	Spot Bond	0.00000		100.96746			100.94951			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		101.31577			101.29683			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond	0.00000		99.91824			99.90141			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		99.99440			99.97636			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.36352			100.34461			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.34764			100.32903			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		91.47870		100.00000	91.25000			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		65.39164		100.00000	65.23323			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		23.39007		100.00000	23.33341			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		57.10467		100.00000	56.96633			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.77500		103.72475		8.76500	103.73851			14,917,500,000.00	1,700,000	121,600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBSA02	On 15/04/2019	Spot Bond		8.66500	103.63632		8.65500	103.65046			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	101.15040			101.12791			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	101.06972			101.04874			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.41637			100.39602			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	102.25031			102.23036			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	102.26650			102.24641			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	102.34741			102.32663			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.54557			100.52513			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.57264			100.55128			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		8.07000	103.88191		8.05000	103.89882			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.84500	102.57441		8.83500	102.58662			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.70000	102.46579		9.67500	102.57098			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond		6.46500	102.25242		6.46500	102.23473			0.00	0	810,000,000.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.86295			100.84319			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.89486			100.87441			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.69000	103.54166		9.66500	103.61621			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.69000	104.15775		7.69500	104.13113		71,966,711,200,000.00	9,358,480,000	7,410,070,000.00	
MIIL01	On 31/05/2015	Spot Bond		0.00000	101.38516			101.36267			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.99500	101.07330		8.97500	101.09776			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.98372			100.96281			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.57500	106.22370		9.55000	106.31915			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	15.41175		100.00000	15.37441			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	101.75991			101.73966			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MQB02	On 31/05/2017	Spot Bond	8.69500	101.01748		8.67500	101.04297			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.79000	101.98986		7.79500	101.96420			0.00	0	1,450,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.63500	104.45261		8.61500	104.48081			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	5.85679		100.89771	5.84249			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	5.93593		100.61875	5.92147			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	99.85243			99.83327			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	99.85024			99.83081			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	99.84900			99.82943			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	99.83629			99.81511			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	99.82126			99.79821			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.46316		100.00000	0.46204			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.46316		100.00000	0.46204			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	9.17500	96.52045		9.14000	96.69056			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.64000	98.91098		7.64500	98.88192			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.21000	100.30836		9.18500	100.40065			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000	100.31973			100.30114			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	9.02500	105.29024		9.00000	105.38910			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	101.50767			101.48820			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.51000	105.04789		9.47500	105.24126			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	102.76621			102.74721			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK14A	On 26/06/2021	Spot Bond		9.22500	101.30399		9.20000	101.35468			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	101.57454			101.55470			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	102.81957			102.80004			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.49724			100.47765			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	101.41316			101.39347			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.82865			100.81001			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.74043			100.72086			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.77438			100.75454			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.39000	107.41747		7.39500	107.39091			14,041,000,000.00	1,900,000	671,700,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	102.51501			102.49558			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.67500	115.61219		8.66500	115.62880			48,580,000,000.00	5,600,000	435,100,000.00
NBK4	On 28/10/2024	Spot Bond		10.91000	34.67901		10.87500	34.78130			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.59000	104.26449		7.59500	104.23984			179,860,230,000,000.00	23,697,000,000	8,248,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.68185			100.66073			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.35865			100.33518			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.89000	105.65004		7.89500	105.62019			18,936,000,000.00	2,400,000	452,200,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.83878			100.81831			0.00	0	0.00
NCLN43	On 28/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	102.18777			102.16789			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	101.72992			101.71022			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.62878			100.60589			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.45454			100.43149			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	101.35704			101.33541			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	91.11165			91.09318			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	101.28573			101.26517			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.25119			100.22890			0.00	0	0.00
NCLN65	On 25/01/2016	Spot Bond	0.00000	100.27214			100.24810			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.16887			100.14642			0.00	0	0.00
NCLN67	On 13/07/2016	Spot Bond	0.00000	100.49410			100.47037			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	87.38875			87.36964			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.89625			100.87790			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	99.81600			99.79478			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.93630			100.91497			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.88527			100.86503			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.56721			100.54491			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.85398			100.83441			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.83877			100.81991			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.83814			100.81929			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.11760			100.01574			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.97401			100.95222			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	10.08000	107.46507		10.04500	107.59704			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.96771			100.94605			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	10.11500	106.22316		10.08000	106.36041			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.97401			100.95222			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.87040			100.85086			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.87164			100.85209			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.69039			100.66844			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.64000	106.02510		8.64500	105.99544			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.28670			100.26145			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	101.58371			101.56015			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	10.05500	106.00459		10.04500	105.98153			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.63310			100.60999			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.50271			100.48410			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	12.08500	112.83661		12.06500	112.87029			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	112.04963			112.03396			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	102.10549			102.08048			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.17000	166.98281		2.17000	166.96309			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.74000	103.11309		8.71500	103.20558			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	101.00010			100.98157			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000	100.96270			100.94494			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.37000	106.87058		9.34500	106.95780			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	101.46890			101.44826			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	101.59733			101.57831			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	101.38589			101.36636			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	101.43782			101.41760			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	101.40668			101.38688			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B10	On 22/05/2020	Spot Bond	9.57000	107.99512		9.54500	108.10878			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	101.43787			101.41765			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	101.46895			101.44832			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	101.44820			101.42784			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.77000	106.90223		9.74500	106.98707			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	101.51053			101.48934			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	101.48970			101.46879			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	101.50008			101.47903			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	101.88368			101.85750			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	101.75723			101.73273			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	101.53121			101.50975			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.53500	115.39644		8.52500	115.40853			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.97500	122.00825		8.95000	122.14020			32,310,000,000.00	3,600,000	203,300,000.00
NRA023	On 31/05/2023	Spot Bond	2.06500	172.46525		2.06500	172.44540			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.45500	123.89484		9.42000	124.17846			0.00	0	0.00
NTC12	On 25/08/2016	Spot Bond	0.00000	102.05076			102.02895			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.12077			100.01843			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.80924			100.78929			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.88239			100.86097			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	101.36990			101.34873			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	101.41831			101.39644			0.00	0	100,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000	101.62673			101.60144			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	102.04816			102.01773			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.51757		100.00000	18.47272			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OCT1A1	On 18/10/2015	Spot Bond	100.00000		38.52351	100.00000	38.43018				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.92000		104.75196	6.92500	104.72661				0.00	0	700,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		21.27895	100.00000	21.22740				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		96.67000		96.67000				0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		59.71214	100.00000	59.56749				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		99.92889		99.91025				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.25926		100.24070				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		101.18292		101.16428				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		101.11288		101.09370				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		101.18299		101.16319				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		101.09423		101.07348				0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.71197		100.69037				0.00	0	100,000,000.00
PPC004	On 30/06/2021	Spot Bond	9.67500		101.61257	9.65000	101.65494				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.17488		100.15422				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.17970		100.15850				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.18186		100.16043				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.18668		100.16471				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.20736		100.18307				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.21216		100.18734				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.13299		100.02877				0.00	0	0.00
R009	On 15/09/2014	Spot Bond	6.69000		105.97306	6.69500	105.95319				0.00	0	0.00
R009P	On 15/09/2014	Spot Bond	6.32000		99.31216	6.32000	99.29509				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	8.15500		40.28611	8.12000	40.43172				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R157	On 15/09/2015	Spot Bond	6.69000	112.42590	6.69500	112.40023				1,557,635,739,267,000.00	32,830,454,300	11,282,465,000.00
R158	On 15/09/2015	Spot Bond	6.69000	112.42590	6.69500	112.40023				0.00	0	0.00
R158P	On 15/09/2015	Spot Bond	6.59000	93.06378	6.59500	93.04238				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.69000	118.45269	6.69500	118.42098				0.00	0	0.00
R159P	On 15/09/2016	Spot Bond	6.52000	87.34595	6.52500	87.32180				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.33500	117.81846	8.30000	118.08993				7,914,528,922,600,000.00	49,553,560,000	13,990,383,100.00
R187P	On 21/12/2026	Spot Bond	8.07500	37.54683	8.04000	37.69535				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.99500	35.04779	7.96000	35.19841				0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.66000	285.05398	1.66000	285.02425				424,509,310,000.00	255,728,500	23,644,228,200.00
R201	On 21/12/2014	Spot Bond	5.95000	102.09493	5.95000	102.07865				0.00	0	59,980,881,800.00
R202	On 07/12/2033	Spot Bond	1.84000	228.17922	1.84000	228.15432				858,216,112,000.00	466,421,800	47,475,110,200.00
R2023	On 28/02/2023	Spot Bond	8.11000	101.14675	8.07500	101.33545				2,410,651,273,000,000.00	97,244,300,000	02,555,460,600.00
R203	On 15/09/2017	Spot Bond	7.13500	106.27614	7.11500	106.31192				2,767,212,071,850,000.00	87,836,310,000	37,262,770,500.00
R2030	On 31/01/2030	Spot Bond	8.75000	93.83231	8.72500	94.01110				918,422,750,000,000.00	04,962,600,000	41,738,500,000.00
R2032	On 31/03/2032	Spot Bond	8.89500	97.17570	8.88000	97.27946				443,193,375,000,000.00	49,825,000,000	14,825,000,000.00
R2037	On 31/01/2037	Spot Bond	8.97500	95.57836	8.98500	95.46317				621,967,500,000,000.00	69,300,000,000	74,851,700,000.00
R204	On 21/12/2018	Spot Bond	7.42500	103.10638	7.41500	103.12314				1,458,480,991,027,500.00	96,428,416,300	69,208,726,700.00
R2044	On 31/01/2044	Spot Bond	9.05500	97.01875	9.06500	96.89590				108,660,000,000,000.00	12,000,000,000	55,270,000,000.00
R2048	On 28/02/2048	Spot Bond	9.06000	100.52227	9.07000	100.39643				732,375,972,000,000.00	80,836,200,000	21,686,000,000.00
R207	On 15/01/2020	Spot Bond	7.69000	98.49983	7.66500	98.58793				2,534,351,005,000,000.00	29,564,500,000	58,945,300,000.00
R208	On 31/03/2021	Spot Bond	7.87500	96.60836	7.85000	96.71113				1,867,580,375,850,000.00	37,153,063,600	82,880,453,500.00
R209	On 31/03/2036	Spot Bond	8.89500	76.95404	8.90000	76.89758				3,366,575,152,500,000.00	78,479,500,000	93,096,840,200.00
R210	On 31/03/2028	Spot Bond	1.80000	171.38152	1.80000	171.36301				4,572,845,460,000.00	2,540,469,700	24,641,453,900.00
R211	On 31/01/2017	Spot Bond	0.81000	130.56246	0.81000	130.55188				273,098,223,000.00	337,158,300	78,534,334,100.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 31/01/2022	Spot Bond	1.60000		135.20274		1.58000	135.37267			35,319,426,720,000.00	22,074,641,700	24,027,925,700.00
R213	On 28/02/2031	Spot Bond	8.76000		87.77838		8.74000	87.91193			2,288,185,833,660,000.00	61,208,428,500	12,436,208,100.00
R214	On 28/02/2041	Spot Bond	8.98000		77.85992		8.99000	77.76180			5,378,571,000,000,000.00	98,950,000,000	189,114,884,500.00
R226C	On 15/09/2014	Spot Bond	5.92000		99.35541		5.92000	99.33941			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.75000		96.03967		6.75500	96.01951			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.59000		93.06378		6.59500	93.04238			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.51000		90.20749		6.51500	90.18475			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.52000		87.34595		6.52500	87.32180			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.95500		97.81370		5.95500	97.79810			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.66000		94.43287		6.66500	94.41196			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.53000		91.54780		6.53500	91.52562			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.51000		88.68546		6.51500	88.66188			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.57000		85.77135		6.57500	85.74633			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	7.11000		81.80636		7.09000	81.83621			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.16000		78.86939		7.14000	78.90567			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.43000		75.37884		7.42000	75.39200			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.41000		72.74016		7.40000	72.75640			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.39000		70.20739		7.38000	70.22649			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.38000		67.74077		7.37000	67.76248			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.65000		64.33903		7.62500	64.41693			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.63000		62.04486		7.60500	62.12751			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.79500		59.11567		7.77000	59.20121			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.76500		57.01936		7.74000	57.10879			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R341C	On 21/06/2022	Spot Bond		7.73500	55.01328		7.71000	55.10626			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.70500	53.09314		7.68000	53.18933			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.66500	51.29866		7.64000	51.39787			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.62500	49.58397		7.60000	49.68591			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.27500	44.90378		8.24000	45.04312			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.23500	43.29189		8.20000	43.43360			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		8.19500	41.75393		8.16000	41.89772			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		8.15500	40.28611		8.12000	40.43172			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		8.11500	38.88487		8.08000	39.03205			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		8.07500	37.54683		8.04000	37.69535			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		8.03500	36.26881		8.00000	36.41847			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.99500	35.04779		7.96000	35.19841			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.55344			100.52588			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	101.67552			101.65054			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.57488			100.54763			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.46773			100.44175			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	15.30111		100.00000	15.26404			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	8.86510		100.00000	8.84362			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	19.21729		100.00000	19.17073			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	101.15913			101.13992			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	101.12674			101.10557			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	101.61287			101.59349			0.00	0	0.00
RDFC12	On 14/08/2014	Spot Bond		0.00000	103.08414			103.06631			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.74839			100.72952			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFC14	On 18/08/2014	Spot Bond		0.00000	101.38151			101.36507			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.39367			100.37180			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	101.99737			101.97756			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.39178			100.37200			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.01948			99.99979			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	101.15221			101.13136			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.57957			100.56144			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.33013			100.30838			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	101.38819			101.36635			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	101.19219			101.17068			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	102.39779			102.36772			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	101.10878			101.07759			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.19507			100.16251			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.17561			100.14629			0.00	0	220,000,000.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.17561			100.14629			0.00	0	3,090,000,000.00
RP013	On 27/09/2016	Spot Bond		0.00000	101.16810			101.13727			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	101.30282			101.26859			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	101.59654			101.56741			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.14194		12.35000	102.10814			0.00	0	0.00
RP019	On 08/09/2014	Spot Bond		0.00000	101.35788			101.33348			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		12.50766		100.00000	12.47736			0.00	0	0.00
RP022	On 15/08/2014	Spot Bond		0.00000	99.81933			101.78998			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP024	On 13/10/2014	Spot Bond	0.00000	100.47875			100.45650			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.36243			100.33866			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	101.21638			101.19265			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	102.03225			102.00910			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.89084			100.86907			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	2.65087	100.00000	2.64452				0.00	0	380,000,000.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	14.43481	100.00000	14.39984				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	33.24835	100.00000	33.16781				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	12.10188	100.00000	12.07257				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	26.55288	100.00000	26.48857				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	103.51307			103.48241			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.30106			100.25656			0.00	0	3,690,000,000.00
RW21	On 21/04/2021	Spot Bond	9.17500	106.80523	9.15000	106.90553				22,020,000,000.00	2,400,000	1,062,200,000.00
RW23	On 10/12/2023	Spot Bond	9.36000	102.37868	9.32500	102.56971				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.91000	104.10532	9.89000	104.23228				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	98.27277			98.44725			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.89000	108.20269	7.89500	108.16919				0.00	0	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000	101.57713			101.55354			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.18500	103.05015	9.16500	103.08158				0.00	0	1,500,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.30752			100.28438			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	101.07192			101.04931			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.15702			100.13320			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.29752			100.27342			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.29254			100.26884			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK7		On 24/05/2015	Spot Bond	7.34000	103.66161	7.34500	103.63741			24,956,000,000.00	3,400,000	1,013,100,000.00
SBK9		On 10/04/2018	Spot Bond	8.92500	101.07152	8.91500	101.07792			19,635,000,000.00	2,200,000	2,360,200,000.00
SBN27		On 15/09/2015	Spot Bond	8.15000	110.82342	8.15500	110.79393			0.00	0	0.00
SBN29		On 15/09/2015	Spot Bond	8.01000	110.97554	8.01500	110.94641			0.00	0	0.00
SBN31		On 15/09/2015	Spot Bond	7.94000	111.05172	7.94500	111.02277			0.00	0	0.00
SBN33		On 15/09/2017	Spot Bond	8.53500	102.44949	8.51500	102.47968			0.00	0	0.00
SBN34		On 15/09/2015	Spot Bond	8.08500	110.89401	8.09000	110.86468			0.00	0	0.00
SBN35		On 15/09/2015	Spot Bond	8.05000	110.93205	8.05500	110.90281			0.00	0	0.00
SBN45		On 15/09/2017	Spot Bond	0.00000	100.96989		100.94933			0.00	0	0.00
SBN50		On 23/09/2014	Spot Bond	0.00000	101.07135		101.04555			0.00	0	0.00
SBN51		On 03/10/2016	Spot Bond	0.00000	100.69541		100.67323			0.00	0	0.00
SBS13		On 22/09/2017	Spot Bond	8.18500	105.23472	8.16500	105.26675			0.00	0	0.00
SBS15		On 26/04/2016	Spot Bond	0.00000	100.90325		100.88325			0.00	0	0.00
SBS16		On 22/09/2018	Spot Bond	0.00000	100.86895		100.84784			0.00	0	0.00
SBS18		On 23/06/2018	Spot Bond	0.00000	104.89361		104.88075			0.00	0	0.00
SBS19		On 23/06/2021	Spot Bond	9.02500	107.02868	9.00000	107.13382			0.00	0	0.00
SBS20		On 15/05/2026	Spot Bond	9.98500	102.68072	9.95000	102.89405			0.00	0	0.00
SBS21		On 15/05/2026	Spot Bond	0.00000	99.80809		99.78602			0.00	0	0.00
SBS22		On 24/05/2015	Spot Bond	0.00000	101.81541		101.79657			0.00	0	0.00
SBS23		On 23/05/2017	Spot Bond	0.00000	101.66880		101.64774			0.00	0	0.00
SBS24		On 24/05/2019	Spot Bond	0.00000	103.92584		103.90803			0.00	0	0.00
SBS25		On 24/05/2019	Spot Bond	8.51500	103.13638	8.50500	103.15213			1,830,725,000,000.00	215,000,000	1,373,700,000.00
SBS26U		On 28/02/2017	Spot Bond	100.00000	12.53546	100.00000	12.50741			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS27	On 20/02/2024	Spot Bond	9.65000		107.61434		9.61500	107.80605			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.44818			100.42831			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	9.16000		99.47771		9.12500	99.58673			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.03500		95.62028		9.00000	95.83839			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		101.02385			101.00417			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.98500		100.01514		9.95000	100.23682			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.57500		96.86426		9.55000	96.96457			35,427,500,000.00	3,700,000	3,400,000.00
SBS9	On 07/07/2016	Spot Bond	7.74000		107.36212		7.74500	107.33082			45,666,000,000.00	5,900,000	325,400,000.00
SBSI11	On 07/12/2023	Spot Bond	2.19000		273.83410		2.19000	273.80163			328,500,000,000.00	150,000,000	150,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.45500		128.54841		1.45500	128.53575			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		105.64000			105.68000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.48245			100.46327			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		15.22597		100.00000	15.18909			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	2.08000		126.63289		2.08000	126.61829			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.20867		6.50000	102.19081			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		101.07786			101.05467			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.75023			100.72842			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.80415			102.78315			0.00	2,220,000,000	1,110,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS05	On 29/06/2017	Spot Bond		9.16500	99.85735		9.14500	99.88255			16,497,000,000.00	1,800,000	261,600,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	102.06025			102.03850			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.84379			100.82254			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.86532			100.84464			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond		0.00000	100.79156			100.77222			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		16.25646	100.00000		16.21708			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	101.10608			101.08489			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		65.25353	100.00000		65.04980			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	101.00260			100.98132			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000		89.24205	100.00000		89.02439			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		22.99630	100.00000		22.94059			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		25.27303	100.00000		25.19412			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		24.37905	100.00000		24.26434			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.99000	102.79460		7.99500	107.57255			132,500,007,700,000.00	16,583,230,000	10,652,350,000.00
SLI3	On 15/08/2023	Spot Bond		9.02500	98.71184		9.01500	98.72070			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.48500	102.58309		8.46500	102.61348			0.00	0	1,920,000,000.00
SPDA1	On 21/08/2014	Spot Bond		0.00000	101.48424			101.46426			0.00	0	0.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	101.52001			101.49907			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	101.78716			101.76740			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	101.53059			101.50951			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.12792			100.02446			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.23500	103.41029		8.21500	103.42254			0.00	0	200,000,000.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.49155			100.47060			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA04	On 16/04/2016	Spot Bond		0.00000	100.75158			100.73128			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.40234			100.38070			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.42500	96.53414		9.40000	96.61424			47,219,250,000,000.00	5,010,000,000	3,929,100,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	101.38359			101.36154			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.88359			100.86060			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.25928			100.23632			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.48300	89.08752		9.45800	89.17616			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.54500	88.81263		9.52000	88.90075			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond		7.19500	101.63038		7.19500	101.61088			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.95000	93.22747		8.92500	93.30651			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	101.02190			100.99976			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.31500	103.03901		8.29500	103.07006			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.47000	108.00509		2.47000	107.99150			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.37500	99.63987		8.36500	99.65329			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	101.89959			101.87215			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.75500	106.58334		9.72000	106.81382			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	101.22543			101.20581			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond		0.00000	100.89191			100.87172			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	100.96880			100.94776			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.99000	79.03649		9.97000	79.14691			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.34039			100.31800			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	100.41616			100.39441			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.38352			100.36371			0.00	0	0.00
SY1087	On 11/08/2014	Spot Bond		0.00000	99.91799			99.90159			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1090	On 18/08/2014	Spot Bond		0.00000	99.80345			99.78707			0.00	0	0.00
SY1094	On 19/08/2014	Spot Bond		0.00000	99.78703			99.77065			0.00	0	0.00
SY1098	On 22/08/2014	Spot Bond		0.00000	99.73793			99.72155			0.00	0	0.00
SY1101	On 26/08/2014	Spot Bond		0.00000	99.67169			99.65528			0.00	0	0.00
SY1103	On 29/08/2014	Spot Bond		0.00000	99.62241			99.60599			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond		0.00000	99.44174			99.42532			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond		0.00000	99.42624			99.40985			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond		0.00000	99.32713			99.31072			0.00	0	0.00
SY1121	On 05/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1122	On 11/08/2014	Spot Bond		0.00000	99.91791			99.90150			0.00	0	0.00
SY1123	On 11/08/2014	Spot Bond		0.00000	99.91809			99.90171			0.00	0	0.00
SY1124	On 14/08/2014	Spot Bond		0.00000	99.87024			99.85403			0.00	0	0.00
SY1125	On 18/08/2014	Spot Bond		0.00000	99.84854			99.82960			0.00	0	0.00
SY1126	On 18/08/2014	Spot Bond		0.00000	99.84854			99.82960			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond		0.00000	98.71720			98.70032			0.00	0	0.00
SY1128	On 18/08/2014	Spot Bond		0.00000	99.79957			99.78287			0.00	0	0.00
SY1129	On 21/08/2014	Spot Bond		0.00000	99.75020			99.73355			0.00	0	0.00
SY1130	On 22/08/2014	Spot Bond		0.00000	99.73337			99.71671			0.00	0	0.00
SY1131	On 20/08/2014	Spot Bond		0.00000	99.76653			99.74985			0.00	0	0.00
SY1132	On 26/08/2014	Spot Bond		0.00000	99.66618			99.64948			0.00	0	0.00
SY1133	On 29/08/2014	Spot Bond		0.00000	99.61604			99.59934			0.00	0	0.00
SY1134	On 29/08/2014	Spot Bond		0.00000	99.53316			99.52747			0.00	0	0.00
SY1136	On 05/09/2014	Spot Bond		100.00000	92.40506		100.00000	92.17172			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1137	On 04/11/2014	Spot Bond	100.00000		80.21978		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.15000		110.15711		7.15500	110.13029			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.94500		103.50990		8.91000	103.73011			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000		83.20667		100.00000	83.02011			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		30.85442		100.00000	30.77968			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.35790			100.33793			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.03480			100.01749			0.00	0	0.00
TFS116	On 18/08/2014	Spot Bond	0.00000		101.34470			101.32695			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		101.23245			101.21272			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		101.31565			101.29805			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.83108			100.81200			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.87577			100.85574			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000		98.63229			98.61475			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000		98.12479			98.10726			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000		97.94865			97.93156			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.16964			100.14950			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.94000		101.57358		7.94500	101.54301			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.37480			100.35501			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.38490			100.36457			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.39734		7.83000	100.37639			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.36925			100.34975			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.38188			100.36170			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.40077			100.37959			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.36925			100.34975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.38188			100.36170			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		100.36387		7.16000	100.34469			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.40660			100.38511			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.40458			100.38321			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.45288			100.42894			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.44634			100.42276			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.64223			100.60822			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.61995			100.58713			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.36874			100.34926			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.38490			100.36457			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.39551		8.73000	100.32560			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.36723			100.34783			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.38188			100.36170			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.89500	98.09660		8.88500	98.05936				0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.36419			100.34495			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.38188			100.36170			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.40760			100.38607			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.40206			100.38082			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.40004			100.37891			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.45187			100.42798			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.44987			100.42608			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.43228			100.40943			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.60756			100.57540			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.60954			100.57728			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.59962			100.56789			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.39124			100.36950			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.04451	101.06155	6.02974				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.36723			100.34783			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.53498			100.51676			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.41264			100.39084			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.43278			100.40990			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.64420			100.61009			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.75441			100.73402			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.38355			100.36222			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.38868			100.36708			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.38355			100.36222			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.38868			100.36708			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.39124			100.36950			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.38048			100.35931			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.38868			100.36708			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.41684			100.39375			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.41684			100.39375			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.41684			100.39375			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.45775			100.43250			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.46797			100.44218			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.45520			100.43008			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.65873			100.62283			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.67139			100.63482			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.66633			100.63003			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	8.19000		105.76555	8.19500	105.73878				27,027,000,000.00	3,300,000	1,263,000,000.00
TL20	On 22/02/2020	Spot Bond	9.74000		87.14282	9.71500	87.21362				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.97500		105.69808	7.95500	105.73360				82,940,000,000.00	10,400,000	26,350,200,000.00
TN20	On 17/09/2020	Spot Bond	9.22500		109.88894	9.20000	109.98130				76,567,500,000.00	8,300,000	13,707,600,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		0.69953	100.00000	0.69735				0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.43000		111.00196	9.39500	111.19930				0.00	0	4,880,000,000.00
TN25	On 19/08/2025	Spot Bond	9.67500		103.23012	9.64000	103.43597				0.00	0	17,000,000,000.00
TN27	On 14/11/2027	Spot Bond	9.65500		96.42296	9.60000	96.79005				118,756,500,000.00	12,300,000	2,224,200,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		101.58426		101.56530				0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		102.57757		102.55836				0.00	0	1,518,800,000.00
TORQ1	On 15/08/2014	Spot Bond	0.00000		99.83739		99.81853				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		99.82757		99.80763				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		99.82303		99.80259				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		99.82247		99.80196				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		99.79966		99.77664				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		99.75272		99.72452				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.76889		100.74987				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.56211		100.54151				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.57430		100.55329				0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.46042		100.44205				0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.49328		100.47369				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR30	On 31/12/2099	Spot Bond		10.00000	100.16075		10.00000	100.13394			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.15674		9.75000	100.13060			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.15612		100.00000	10.12994			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	101.17093			101.15111			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	101.24616			101.22510			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	101.28793			101.26618			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	101.29627			101.27438			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	101.52970			101.50394			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	102.04406			102.00971			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	11.22275		100.00000	11.17339			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond		0.00000	99.09759			99.08175			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	98.41628			98.40028			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	98.21430			98.19850			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	97.20836			97.19184			0.00	0	0.00
TSP157	On 07/08/2014	Spot Bond		0.00000	99.98286			99.96572			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	96.49251			96.47334			0.00	0	0.00
TSP159	On 21/08/2014	Spot Bond		0.00000	99.74609			99.72916			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	95.77155			95.75677			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	96.06637			96.04773			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond		0.00000	99.26470			99.24760			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	95.87670			95.85837			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	95.64410			95.62587			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond		0.00000	98.79211			98.77509			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	95.41433			95.39620			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP167	On 28/05/2015	Spot Bond		0.00000	94.71164			94.69371			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	94.43331			94.41530			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond		0.00000	97.32319			97.30592			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond		0.00000	93.72540			93.70678			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	93.58189			93.56360			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	14.21378		100.00000	14.17934			0.00	0	0.00
TWC044	On 15/08/2014	Spot Bond		0.00000	101.41509			101.39732			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond		100.00000	71.11331		100.00000	70.85091			0.00	0	0.00
TWC053	On 19/08/2014	Spot Bond		0.00000	101.38030			101.36367			0.00	0	0.00
TWC054	On 21/08/2014	Spot Bond		0.00000	101.19737			101.18074			0.00	0	0.00
TWC057	On 04/08/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond		0.00000	100.27301			100.25595			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond		0.00000	100.25595			100.23888			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond		0.00000	100.22253			100.20541			0.00	0	0.00
TWC061	On 26/08/2014	Spot Bond		0.00000	100.21708			100.20038			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond		0.00000	100.20574			100.18860			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond		0.00000	100.15406			100.13694			0.00	0	0.00
TWCJ11	On 21/08/2014	Spot Bond		0.00000	101.34729			101.32858			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond		0.00000	100.24782			100.22876			0.00	0	0.00
TWCM11	On 21/08/2014	Spot Bond		0.00000	101.20329			101.18658			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond		0.00000	100.22574			100.20837			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.27500	111.44760		9.25000	111.54664			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.36315			100.33940			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR043	On 06/04/2015	Spot Bond	0.00000	100.70807			100.68258			0.00	0	0.00
UTR40	On 10/09/2017	Spot Bond	9.47500	105.89662		9.45500	105.92326			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	100.67926			100.66134			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.64490			100.62594			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	99.96264			99.94370			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	99.96120			99.94162			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	99.96122			99.94161			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.71008			100.68936			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.73022			100.70895			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.08000	111.36722		7.08500	111.33725			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.30000	239.03608		1.30000	239.01354			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	7.01000	103.23421		7.01500	103.21094			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.63500	105.08626		7.61500	105.11576			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.98000	105.70025		7.97000	105.71810			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.31500	104.79669		8.29000	104.88923			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.41500	104.67626		8.39000	104.78302			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.64000	94.29388		6.64500	94.27303			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.57000	92.52290		6.57500	92.50116			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.96500	98.13954		5.96500	98.12381			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.64000	94.27714		6.64500	94.25628			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.37000	68.88791		7.36000	68.90859			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	43.36252		100.00000	43.28025			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	22.95233		100.00000	22.90878			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for j-Bonds :										36,063,737,323,746,500.00	3,779,654,976	49 677 551 388.00
Grand Total:										36,063,757,139,857,000.00	3,779,932,182	49 681 375 213.00