



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: 10/09/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 15/09/2014	Foreign Exchange Future		10.94220	10.94220		10.91360	10.91360		9.97	1,606,686,994.80	146,834	520,163.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.00000	0.00000	0.00000	0.00000	0.000	13.76	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.52	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.00000	0.00000	0.00000	0.00000	0.000	14.72	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.00000	0.00000	0.00000	0.00000	0.000	15.68	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	0.00110	0.00000	0.00520	0.00001	0.001	23.17	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	0.01000	0.00001	0.01430	0.00001	0.010	21.35	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	0.01560	0.00002	0.02010	0.00002	0.016	19.69	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	0.02410	0.00002	0.02830	0.00003	0.024	18.19	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	0.02540	0.00003	0.02950	0.00003	0.025	18.03	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	0.02670	0.00003	0.03080	0.00003	0.027	17.86	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.23	Put	0.02970	0.00003	0.03350	0.00003	0.030	17.53	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	0.03320	0.00003	0.03660	0.00004	0.033	17.20	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	0.04410	0.00004	0.04620	0.00005	0.044	16.37	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	0.07260	0.00007	0.08680	0.00009	0.073	15.04	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	542.28300	0.54228	513.71160	0.51371	542.283	14.71	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	0.08300	0.00008	0.11160	0.00011	0.083	14.71	0.00	0	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	0.23320	0.00023	0.30560	0.00031	0.233	14.02	0.00	0	4,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	442.50200		0.44250		413.99340	0.41399	442.502	13.85	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put		0.30200	0.00030		0.39340	0.00039	0.302	13.85	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	432.54350		0.43254		404.04640	0.40405	432.543	13.76	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put		0.39080	0.00039		0.50660	0.00051	0.391	13.67	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put		0.57450	0.00057		0.73980	0.00074	0.575	13.42	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	372.94200		0.37294		344.55180	0.34455	372.942	13.24	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put		0.74200	0.00074		0.95180	0.00095	0.742	13.24	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put		0.95710	0.00096		1.22380	0.00122	0.957	13.07	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	343.28660		0.34329		314.98720	0.31499	343.287	12.99	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put		1.08660	0.00109		1.38720	0.00139	1.087	12.99	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.62	Call	323.59870		0.32360		295.38080	0.29538	323.599	12.81	0.00	0	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put		2.03600	0.00204		2.58360	0.00258	2.036	12.56	0.00	0	52,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	274.80830		0.27481		246.90400	0.24690	274.808	12.38	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put		4.24820	0.00425		5.36690	0.00537	4.248	12.04	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.73	Call	217.59770		0.21760		190.41170	0.19041	217.598	11.87	0.00	0	18,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	199.03490		0.19903		172.21730	0.17222	199.035	11.69	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.80	Call	154.31920		0.15432		128.84420	0.12884	154.319	11.26	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Call	137.31800		0.13732		112.59380	0.11259	137.318	11.09	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put		15.11800	0.01512		18.99380	0.01899	15.118	11.09	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put		16.85260	0.01685		21.15860	0.02116	16.853	11.01	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	120.96110		0.12096		97.13620	0.09714	120.961	10.92	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.87	Call	97.85930		0.09786		75.69420	0.07569	97.859	10.66	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.89	Call	83.57090		0.08357		62.73440	0.06273	83.571	10.49	0.00	0	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.90	Call	76.80080		0.07680		56.69620	0.05670	76.801	10.40	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	58.13460		0.05813		43.79560	0.04380	58.135	10.15	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	30.42340		0.03042		23.27090	0.02327	30.423	10.64	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	88.22340		0.08822		109.67090	0.10967	88.223	10.64	0.00	0	201.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	12.36700		0.01237		9.17550	0.00918	12.367	11.98	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	11.30630		0.01131		8.36280	0.00836	11.306	12.11	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	3.36770		0.00337		2.37670	0.00238	3.368	13.99	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	1.52490		0.00152		1.03520	0.00104	1.525	15.33	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	1.05370		0.00105		0.70060	0.00070	1.054	16.00	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	0.64720		0.00065		0.40790	0.00041	0.647	16.93	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	0.56670		0.00057		0.34540	0.00035	0.567	17.20	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	0.53070		0.00053		0.31810	0.00032	0.531	17.33	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	558.33070		0.55833		586.71810	0.58672	558.331	17.33	167,499.21	300	0.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	0.49200		0.00049		0.29310	0.00029	0.492	17.45	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	0.05110		0.00005		0.02440	0.00002	0.051	21.24	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	0.02260		0.00002		0.00980	0.00001	0.023	22.91	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,057.82260		1.05782		1,086.40980	1.08641	1,057.823	22.91	0.00	0	397.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	0.01260		0.00001		0.00770	0.00001	0.013	26.96	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	0.01160		0.00001		0.00750	0.00001	0.012	28.23	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	0.01110		0.00001		0.00730	0.00001	0.011	28.86	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	0.01070		0.00001		0.00720	0.00001	0.011	29.66	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.00890		0.00001		0.00700	0.00001	0.009	34.58	0.00	0	16,275.00
\$ / R	On 19/09/2014	Any day expiry			10.94910		10.94910		10.92040	10.92040		10.60	0.00	0	0.00
\$ / R	On 19/09/2014	Any day expiry	10.69	Call	270.95220		0.27095		243.62080	0.24362	270.952	12.63	0.00	0	12,000.00
\$ / R	On 19/09/2014	Any day expiry	10.77	Put	21.52570		0.02153		24.24230	0.02424	21.526	12.01	0.00	0	5,000.00

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\$ / R		On 22/09/2014	Any day expiry		10.95430	10.95430	10.92560	10.92560		10.30	0.00	0	0.00
\$ / R		On 26/09/2014	Any day expiry		10.96130	10.96130	10.93260	10.93260		10.52	0.00	0	1,500.00
\$ / R	10.80	Put	26/09/2014	Any day expiry	40.85060	0.04085	47.75150	0.04775	40.851	11.20	0.00	0	500.00
\$ / R	13.10	Call	26/09/2014	Any day expiry	0.06540	0.00007	0.03420	0.00003	0.065	25.37	0.00	0	500.00
\$ / R		On 29/09/2014	Any day expiry		10.96660	10.96660	10.93780	10.93780		10.34	0.00	0	0.00
\$ / R	8.30	Put	29/09/2014	Any day expiry	0.00000	0.00000	0.00000	0.00000	0.000	12.61	0.00	0	5,000.00
\$ / R	10.96	Call	29/09/2014	Any day expiry	107.11860	0.10712	92.80180	0.09280	107.119	10.40	0.00	0	5,000.00
\$ / R		On 30/09/2014	Any day expiry		10.96840	10.96840	10.93960	10.93960		10.39	0.00	0	1,748.00
\$ / R		On 08/10/2014	Any day expiry		10.98240	10.98240	10.95350	10.95350		10.71	0.00	0	0.00
\$ / R	10.74	Call	08/10/2014	Any day expiry	282.73860	0.28274	259.15910	0.25916	282.739	10.52	0.00	0	250.00
\$ / R		On 29/10/2014	Any day expiry		11.01990	11.01990	10.99110	10.99110		10.58	0.00	0	668.00
\$ / R	8.30	Put	29/10/2014	Any day expiry	0.01510	0.00002	0.01150	0.00001	0.015	20.63	0.00	0	5,000.00
\$ / R	10.80	Put	29/10/2014	Any day expiry	75.11920	0.07512	84.19400	0.08419	75.119	10.15	0.00	0	500.00
\$ / R	11.25	Call	29/10/2014	Any day expiry	99.13370	0.09913	89.76640	0.08977	99.134	11.84	0.00	0	5,000.00
\$ / R	13.33	Call	29/10/2014	Any day expiry	0.61560	0.00062	0.58660	0.00059	0.616	18.52	0.00	0	500.00
\$ / R		On 04/11/2014	Any day expiry		11.03070	11.03070	11.00200	11.00200		10.75	0.00	0	0.00
\$ / R	10.16	Put	04/11/2014	Any day expiry	6.37770	0.00638	6.18760	0.00619	6.378	11.60	0.00	0	3,882.00
\$ / R	11.91	Call	04/11/2014	Any day expiry	29.01460	0.02901	25.77530	0.02578	29.015	14.96	0.00	0	3,882.00
\$ / R		On 05/11/2014	Any day expiry		11.03250	11.03250	11.00380	11.00380		10.76	0.00	0	0.00
\$ / R	10.75	Call	05/11/2014	Any day expiry	349.26600	0.34927	327.69450	0.32769	349.266	10.13	0.00	0	10,000.00
\$ / R	11.20	Call	05/11/2014	Any day expiry	126.91370	0.12691	116.46580	0.11647	126.914	11.49	0.00	0	10,000.00
\$ / R		On 12/11/2014	Any day expiry		11.04520	11.04520	11.01640	11.01640		10.72	0.00	0	711.00
\$ / R		On 25/11/2014	Any day expiry		11.06970	11.06970	11.04080	11.04080		10.72	0.00	0	0.00
\$ / R	10.80	Put	25/11/2014	Any day expiry	98.21330	0.09821	106.61940	0.10662	98.213	10.33	0.00	0	500.00
\$ / R	13.61	Call	25/11/2014	Any day expiry	3.50820	0.00351	3.11040	0.00311	3.508	19.34	0.00	0	500.00
\$ / R		On 28/11/2014	Any day expiry		11.07540	11.07540	11.04640	11.04640		10.73	0.00	0	0.00
\$ / R	8.30	Put	28/11/2014	Any day expiry	0.09180	0.00009	0.09280	0.00009	0.092	18.59	0.00	0	5,000.00
\$ / R	11.25	Call	28/11/2014	Any day expiry	163.01550	0.16302	152.06210	0.15206	163.015	11.60	0.00	0	5,000.00
\$ / R		On 10/12/2014	Any day expiry		11.09800	11.09800	11.06890	11.06890		10.91	0.00	0	800.00
\$ / R		On 11/12/2014	Any day expiry		11.09990	11.09990	11.07080	11.07080		10.91	0.00	0	4,000.00
\$ / R		On 12/12/2014	Foreign Exchange Future		11.10180	11.10180	11.07280	11.07280		10.92	3,520,003,318.80	317,066	364,880.00
\$ / R	9.09	Put	12/12/2014	Foreign Exchange Future	1.35580	0.00136	1.30090	0.00130	1.356	15.54	0.00	0	1,402.00
\$ / R	9.44	Put	12/12/2014	Foreign Exchange Future	2.50630	0.00251	2.45480	0.00245	2.506	13.87	0.00	0	11,976.00
\$ / R	9.78	Put	12/12/2014	Foreign Exchange Future	4.78330	0.00478	4.78890	0.00479	4.783	12.25	16,975.93	3,549	41,000.00
\$ / R	9.88	Put	12/12/2014	Foreign Exchange Future	5.85490	0.00585	5.90150	0.00590	5.855	11.78	40,205.60	6,867	79,241.00
\$ / R	10.00	Put	12/12/2014	Foreign Exchange Future	7.52710	0.00753	8.13070	0.00813	7.527	11.20	0.00	0	38,500.00
\$ / R	10.10	Call	12/12/2014	Foreign Exchange Future	1,012.40370	1.01240	984.18860	0.98419	1,012.404	10.99	0.00	0	1,260.00
\$ / R	10.10	Put	12/12/2014	Foreign Exchange Future	10.60370	0.01060	11.38860	0.01139	10.604	10.99	0.00	0	6,581.00
\$ / R	10.30	Call	12/12/2014	Foreign Exchange Future	822.36400	0.82236	794.68600	0.79469	822.364	10.55	0.00	0	1,130.00
\$ / R	10.34	Put	12/12/2014	Foreign Exchange Future	23.38360	0.02338	24.85100	0.02485	23.384	10.47	0.00	0	2,490.00
\$ / R	10.35	Put	12/12/2014	Foreign Exchange Future	24.14210	0.02414	25.64760	0.02565	24.142	10.45	0.00	0	5,000.00
\$ / R	10.36	Put	12/12/2014	Foreign Exchange Future	24.92210	0.02492	26.46770	0.02647	24.922	10.42	0.00	0	2,490.00
\$ / R	10.38	Put	12/12/2014	Foreign Exchange Future	26.55340	0.02655	28.18120	0.02818	26.553	10.38	0.00	0	500.00
\$ / R	10.40	Put	12/12/2014	Foreign Exchange Future	28.28030	0.02828	29.99470	0.02999	28.280	10.34	0.00	0	7,300.00
\$ / R	10.44	Put	12/12/2014	Foreign Exchange Future	32.04300	0.03204	33.94460	0.03394	32.043	10.25	0.00	0	2,491.00
\$ / R	10.45	Put	12/12/2014	Foreign Exchange Future	33.05120	0.03305	35.00440	0.03500	33.051	10.23	0.00	0	5,000.00
\$ / R	10.49	Put	12/12/2014	Foreign Exchange Future	37.37960	0.03738	39.54460	0.03954	37.380	10.14	0.00	0	3,000.00
\$ / R	10.50	Put	12/12/2014	Foreign Exchange Future	38.53740	0.03854	40.77340	0.04077	38.537	10.12	0.00	0	34,450.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	40.95080	0.04095	44.26610	0.04427	40.951	10.08	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	44.82470	0.04482	49.90850	0.04991	44.825	10.01	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	54.71760	0.05472	60.44110	0.06044	54.718	10.09	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	61.36640	0.06137	67.46750	0.06747	61.366	10.14	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	79.03400	0.07903	86.03890	0.08604	79.034	10.26	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	459.36330	0.45936	437.76440	0.43776	459.363	10.31	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	452.33900	0.45234	430.87190	0.43087	452.339	10.33	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	424.90590	0.42491	403.97320	0.40397	424.906	10.39	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	411.59470	0.41159	390.93120	0.39093	411.595	10.43	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	113.24240	0.11324	0.00000	0.00000	113.242	10.44	679,454.40	6,000	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	116.75670	0.11676	125.36360	0.12536	116.757	10.46	414,369.53	3,549	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	373.30710	0.37331	353.45930	0.35346	373.307	10.52	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	349.16650	0.34917	329.86470	0.32986	349.167	10.59	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	159.99230	0.15999	170.10000	0.17010	159.992	10.64	1,098,667.12	6,867	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	168.75630	0.16876	179.13790	0.17914	168.756	10.67	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	293.67800	0.29368	275.74570	0.27575	293.678	10.76	0.00	0	32,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	191.87800	0.19188	202.94570	0.20295	191.878	10.76	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	263.68100	0.26368	247.17880	0.24718	263.681	10.86	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.07	Call	258.91660	0.25892	243.15930	0.24316	258.917	10.87	1,553,499.60	6,000	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	243.22620	0.24323	258.70140	0.25870	243.226	10.92	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	226.04650	0.22605	213.34250	0.21334	226.047	11.13	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	306.81630	0.30682	323.88600	0.32389	306.816	11.34	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	167.13740	0.16714	157.12950	0.15713	167.137	11.94	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	152.26120	0.15226	142.97010	0.14297	152.261	12.19	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	130.73480	0.13073	122.51110	0.12251	130.735	12.61	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	528.93480	0.52893	549.71110	0.54971	528.935	12.61	317,360.88	600	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	111.08410	0.11108	103.90320	0.10390	111.084	13.08	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	107.90450	0.10790	100.96640	0.10097	107.905	13.16	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	106.35720	0.10636	99.53610	0.09954	106.357	13.20	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	78.81820	0.07882	0.00000	0.00000	78.818	14.17	5,990,183.20	76,000	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	70.25200	0.07025	0.00000	0.00000	70.252	14.56	1,405,040.00	20,000	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	66.02570	0.06603	61.73930	0.06174	66.026	14.78	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	65.22150	0.06522	60.98690	0.06099	65.221	14.82	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	58.55820	0.05856	54.75410	0.05475	58.558	15.22	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	46.51420	0.04651	43.03500	0.04303	46.514	15.97	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	45.93000	0.04593	42.49010	0.04249	45.930	16.01	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	20.93760	0.02094	19.25700	0.01926	20.938	18.49	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	19.75020	0.01975	18.15810	0.01816	19.750	18.70	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	16.71170	0.01671	15.34830	0.01535	16.712	19.34	59,309.82	3,549	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	16.41620	0.01642	14.86840	0.01487	16.416	19.41	112,730.05	6,867	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.24840	0.00025	0.20150	0.00020	0.248	18.17	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.10790	11.10790	11.07870	11.07870		10.91	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	110.93910	0.11094	119.21820	0.11922	110.939	10.41	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	5.08090	0.00508	4.75750	0.00476	5.081	18.82	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry			11.12390	11.12390	11.09470	11.09470		10.92	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	0.38760	0.00039	0.38660	0.00039	0.388	18.41	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	232.80540	0.23281	220.03150	0.22003	232.805	11.32	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry			11.19630	11.19630	11.16630	11.16630		11.32	0.00	0	1,245.00

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 28/01/2015	Any day expiry	8.30	Put	1.05250	0.00105	1.01280	0.00101	1.053	17.77	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	130.51810	0.13052	138.74540	0.13875	130.518	10.53	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	311.33110	0.31133	296.89430	0.29689	311.331	11.32	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	32.36340	0.03236	31.13350	0.03113	32.363	22.96	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.25260	11.25260	11.22210	11.22210		11.45	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	137.99770	0.13800	146.00050	0.14600	137.998	10.52	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	49.38380	0.04938	48.85330	0.04885	49.384	23.61	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.25470	11.25470	11.22410	11.22410		11.44	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	1.74660	0.00175	1.68830	0.00169	1.747	17.31	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	396.60330	0.39660	378.19770	0.37820	396.603	11.24	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.29090	11.29090	11.26000	11.26000		11.59	35,927,643.80	3,182	56,917.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	32.05110	0.03205	32.71260	0.03271	32.051	11.20	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	51.03870	0.05104	52.31760	0.05232	51.039	10.84	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	76.97230	0.07697	79.05670	0.07906	76.972	10.63	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	124.50970	0.12451	132.37000	0.13237	124.510	10.37	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	137.82360	0.13782	146.17570	0.14618	137.824	10.45	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	178.70930	0.17871	188.42790	0.18843	178.709	10.70	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	191.20390	0.19120	183.58050	0.18358	191.204	13.89	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	117.90870	0.11791	113.20590	0.11321	117.909	15.83	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	86.86020	0.08686	83.54180	0.08354	86.860	17.14	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	61.36920	0.06137	60.59330	0.06059	61.369	21.75	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.31320	11.31320	11.28220	11.28220		11.64	15,535,747.50	1,365	1,365.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	145.89590	0.14590	152.81740	0.15282	145.896	10.57	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	61.37450	0.06137	58.91620	0.05892	61.374	24.01	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.37820	11.37820	11.34680	11.34680		11.95	0.00	0	1,372.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	153.87810	0.15388	159.81850	0.15982	153.878	10.66	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	67.24010	0.06724	65.41330	0.06541	67.240	23.59	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.43700	11.43700	11.40540	11.40540		12.08	0.00	0	1,375.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	161.58850	0.16159	168.50360	0.16850	161.589	10.78	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	72.19250	0.07219	66.02610	0.06603	72.193	23.52	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.46940	11.46940	11.43770	11.43770		12.08	42,046,820.40	3,666	20,648.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	147.02700	0.14703	0.00000	0.00000	147.027	10.84	3,359,566.95	22,850	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	151.98860	0.15199	0.00000	0.00000	151.989	10.84	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	270.03090	0.27003	284.50090	0.28450	270.031	11.21	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	279.42490	0.27942	294.09800	0.29410	279.425	11.26	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	178.60460	0.17860	0.00000	0.00000	178.605	16.32	1,786,046.00	10,000	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	159.13400	0.15913	0.00000	0.00000	159.134	16.89	7,272,423.80	45,700	22,850.00
\$ / R	On 26/06/2015	Any day expiry			11.49860	11.49860	11.46660	11.46660		12.26	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	170.69140	0.17069	177.84820	0.17785	170.691	10.96	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	71.93570	0.07194	68.50690	0.06851	71.936	23.32	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.56720	11.56720	11.53470	11.53470		12.47	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	178.89600	0.17890	186.15840	0.18616	178.896	11.11	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	80.01140	0.08001	77.54080	0.07754	80.011	23.15	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.62750	11.62750	11.59460	11.59460		12.75	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	186.65620	0.18666	192.35260	0.19235	186.656	11.27	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	83.56100	0.08356	81.60310	0.08160	83.561	23.16	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.66490	11.66490	11.63160	11.63160		12.76	0.00	0	360.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	131.46030	0.13146	135.61650	0.13562	131.460	11.27	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 14/09/2015	Foreign Exchange Future	10.60	Call	1,205.05510		1.20506	1,176.09590	1.17610		1,205.055	11.28	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	492.38690		0.49239	478.92380	0.47892		492.387	13.63	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	289.13360		0.28913	281.17120	0.28117		289.134	16.18	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.69300		11.69300	11.65970	11.65970			12.90	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	193.23420		0.19323	198.85850	0.19886		193.234	11.39	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	86.50750		0.08651	82.82540	0.08283		86.508	22.90	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.75310		11.75310	11.72010	11.72010			13.06	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	199.46710		0.19947	205.06630	0.20507		199.467	11.50	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	95.88050		0.09588	88.90820	0.08891		95.880	22.79	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.80920		11.80920	11.77640	11.77640			13.18	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	204.82770		0.20483	209.98420	0.20998		204.828	11.59	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	86.86070		0.08686	85.06280	0.08506		86.861	22.53	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			11.84120		11.84120	11.80860	11.80860			13.29	0.00	0	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,110.84110		1.11084	1,085.02150	1.08502		1,110.841	11.75	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry			11.86130		11.86130	11.82870	11.82870			13.28	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	207.79250		0.20779	213.23000	0.21323		207.793	11.62	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	80.33640		0.08034	77.63710	0.07764		80.336	22.32	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future			10.94220		10.94220	10.91360	10.91360			9.97	1,422,486.00	130	1,212.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.10180		11.10180	11.07280	11.07280			10.92	3,241,725.60	292	685.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	46,645.53880		0.46646	44,472.33440	0.44472		46,645.539	10.29	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.29090		11.29090	11.26000	11.26000			11.59	56,454.50	5	10.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.46940		11.46940	11.43770	11.43770			12.08	0.00	0	0.00
£ / R	On 15/09/2014	Foreign Exchange Future			17.67070		17.67070	17.57850	17.57850			10.94	23,431,348.20	1,326	63,672.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	0.00150		0.00000	0.07070	0.00007		0.002	14.37	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	4.30810		0.00431	9.28620	0.00929		4.308	13.16	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	12.61010		0.01261	26.05900	0.02606		12.610	12.42	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	61.08130		0.06108	106.44750	0.10645		61.081	11.19	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	80.27940		0.08028	138.14300	0.13814		80.279	10.94	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	0.12650		0.00013	0.08970	0.00009		0.127	20.29	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	0.02080		0.00002	0.02310	0.00002		0.021	22.76	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	0.02000		0.00002	0.02240	0.00002		0.020	23.17	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	0.01700		0.00002	0.01930	0.00002		0.017	25.39	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future			17.91540		17.91540	17.82150	17.82150			11.71	133,613,053.20	7,458	19,721.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	210.87340		0.21087	0.00000	0.00000		210.873	11.27	527,183.50	2,500	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	820.24900		0.82025	884.13910	0.88414		820.249	12.86	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	114.79340		0.11479	0.00000	0.00000		114.793	13.99	3,673,388.80	32,000	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	97.69890		0.09770	0.00000	0.00000		97.699	14.21	976,989.00	10,000	5,000.00
£ / R	On 23/01/2015	Any day expiry			18.04470		18.04470	17.94900	17.94900			11.68	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	619.47010		0.61947	674.61470	0.67461		619.470	11.99	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	811.08080		0.81108	873.48440	0.87348		811.081	12.50	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	906.53670		0.90654	971.92880	0.97193		906.537	12.74	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	46.90170		0.04690	43.17350	0.04317		46.902	16.04	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	29.10580		0.02911	29.13100	0.02913		29.106	16.87	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	29.05270		0.02905	29.04590	0.02905		29.053	16.93	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.20250		18.20250	18.10480	18.10480			11.64	0.00	0	1,025.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	365.53460		0.36553	338.84310	0.33884		365.535	13.04	0.00	0	570.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
£ / R	On 12/06/2015	Foreign Exchange Future			18.47030		18.47030		18.37080	18.37080		11.41	0.00	0	240.00
¥ / R	On 15/09/2014	Foreign Exchange Future			0.10259		0.10259		0.10276	0.10276		11.84	0.00	0	2,755.00
¥ / R	On 12/12/2014	Foreign Exchange Future			0.10418		0.10418		0.10435	0.10435		10.56	0.00	0	13,632.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10610		0.10610		0.10626	0.10626		11.75	0.00	0	32.00
€ / R	On 15/09/2014	Foreign Exchange Future			14.13660		14.13660		14.09530	14.09530		9.45	184,977,411.00	13,085	62,794.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	0.16620		0.00017		0.20390	0.00020	0.166	13.19	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	4.82670		0.00483		6.65870	0.00666	4.827	11.29	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	20.51680		0.02052		28.25350	0.02825	20.517	10.37	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	207.48460		0.20748		244.48440	0.24448	207.485	11.09	0.00	0	800.00
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	0.00800		0.00001		0.00730	0.00001	0.008	23.91	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	0.00680		0.00001		0.00600	0.00001	0.007	31.90	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.35340		14.35340		14.31180	14.31180		10.68	213,334,584.20	14,863	27,310.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	37.40760		0.03741		39.14580	0.03915	37.408	9.94	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	74.44750		0.07445		79.70350	0.07970	74.448	9.93	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	145.63700		0.14564		0.00000	0.00000	145.637	10.24	582,548.00	4,000	4,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	91.23500		0.09123		0.00000	0.00000	91.235	13.24	4,561,750.00	50,000	25,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	83.02990		0.08303		0.00000	0.00000	83.030	13.47	1,162,418.60	14,000	7,000.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	29.98260		0.02998		26.93070	0.02693	29.983	15.95	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.61130		14.61130		14.56730	14.56730		11.18	365,282.50	25	18,507.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	127.23160		0.12723		133.20610	0.13321	127.232	10.16	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	184.98540		0.18499		196.89060	0.19689	184.985	10.34	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	191.92550		0.19193		204.12900	0.20413	191.925	10.36	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	338.33810		0.33834		322.82510	0.32283	338.338	12.05	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	324.82450		0.32482		309.93590	0.30994	324.825	12.16	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	270.16790		0.27017		257.87760	0.25788	270.168	12.66	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	263.86710		0.26387		251.88180	0.25188	263.867	12.72	0.00	0	8,500.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.85920		14.85920		14.81410	14.81410		11.70	0.00	0	350.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 06/11/2014	Index Future			515.41300		515.41300		514.00000	514.00000			0.00	0	0.00
AL12	On 05/02/2015	Index Future			523.56300		523.56300		522.13500	522.13500			0.00	0	0.00
AL12	On 07/05/2015	Index Future			532.52900		532.52900		531.09100	531.09100			0.00	0	0.00
AL37	On 06/11/2014	Index Future			437.99400		437.99400		438.12800	438.12800			0.00	0	0.00
AL37	On 05/02/2015	Index Future			444.91900		444.91900		445.06200	445.06200			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			516.44100		516.44100		516.37700	516.37700			0.00	0	1.00
AL7T	On 05/02/2015	Index Future			524.60700		524.60700		524.54900	524.54900			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			469.41600		469.41600		468.84300	468.84300			150,213,120.00	32	584.00
ALBI	On 05/02/2015	Index Future			476.83900		476.83900		476.26300	476.26300			0.00	0	65.00
ALBI	On 07/05/2015	Index Future			485.00500		485.00500		484.43200	484.43200			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			10.01960		10.01960		10.05960	10.05960		8.36	8,085,817.20	807	12,299.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.10110		10.10110		10.14330	10.14330		8.88	8,080,880.00	800	10,121.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	21.40270		0.02140		16.49670	0.01650	21.403	9.99	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	70.73210		0.07073		54.26220	0.05426	70.732	9.15	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	207.71280		0.20771		224.50640	0.22451	207.713	8.92	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	33.65840		0.03366		34.80770	0.03481	33.658	10.60	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	29.19660		0.02920		29.88410	0.02988	29.197	10.70	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.20490		10.20490		10.24770	10.24770		10.67	0.00	0	4,135.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.30390		10.30390		10.34840	10.34840		11.11	0.00	0	1,050.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.97850		9.97850		9.91820	9.91820		7.61	0.00	0	75.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.10260		10.10260		10.04220	10.04220		9.70	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.25140		10.25140		10.18890	10.18890		10.47	0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			40.44330		40.44330		-36.57400	-36.57400			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			870.27890		870.27890		845.87610	845.87610			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			965.70430		965.70430		941.02850	941.02850			0.00	0	2,913.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			177.38290		177.38290		-189.87580	-189.87580			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			789.97130		789.97130		765.34470	765.34470			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future			29.28690		29.28690		20.17450	20.17450			0.00	0	5,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future			11.67010		11.67010		11.68010	11.68010		9.79	0.00	0	0.00
CHF / R	On 12/12/2014	Foreign Exchange Future			11.85160		11.85160		11.86180	11.86180		11.28	0.00	0	6,752.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.07300		12.07300		12.08100	12.08100		11.92	0.00	0	150.00
CNH / R	On 15/09/2014	Foreign Exchange Future			1.78340		1.78340		1.77760	1.77760		9.65	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.79760		1.79760		1.79220	1.79220		10.17	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.81740		1.81740		1.81200	1.81200		10.89	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 06/11/2014	Bond Future			124.06939		124.06939		124.58290	124.58290			0.00	0	0.00
EL28	On 05/02/2015	Bond Future			126.04655		126.04655		126.57084	126.57084			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/11/2014	Bond Future	9.58375		83.14569		9.63267	82.78305			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future	9.67406		84.46036		9.72433	84.09367			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.74914		82.11775		9.80054	81.74793			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 06/11/2014	GOVI	467.89900		467.89900		467.48500	467.48500			0.00	0	400.00
GOVI	On 05/02/2015	GOVI	475.29700		475.29700		474.88300	474.88300			0.00	0	45.00
GOVI	On 07/05/2015	GOVI	483.43800		483.43800		483.02900	483.02900			0.00	0	0.00
I2025	On 06/11/2014	Bond Future	117.54686		117.54686		117.99672	117.99672			0.00	0	16.00
I2025	On 05/02/2015	Bond Future	118.26318		118.26318		118.72262	118.72262			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 06/11/2014	Bond Future	123.19445		123.19445		123.20317	123.20317			0.00	0	1,860.00
I2038	On 05/02/2015	Bond Future	123.85601		123.85601		123.86766	123.86766			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 06/11/2014	Bond Future	123.66546		123.66546		123.67431	123.67431			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future	125.63606		125.63606		125.64746	125.64746			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 06/11/2014	Bond Future	132.29443		132.29443		133.28706	133.28706			0.00	0	2,490.00
I2050	On 05/02/2015	Bond Future	132.95433		132.95433		133.96542	133.96542			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 06/11/2014	Index Future	219.73000		219.73000		220.15100	220.15100			0.00	0	1,191.00
IGOV	On 05/02/2015	Index Future	223.23100		223.23100		223.66200	223.66200			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	227.08100		227.08100		227.52500	227.52500			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	595.24800		595.24800		596.41400	596.41400			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	604.70200		604.70200		605.88800	605.88800			0.00	0	157.00
IR CANDI ICAA	On 06/11/2014	Can-Do Interest Rate	144.84034		144.84034		144.86148	144.86148			0.00	0	571.00
J201	On 22/12/2014	Interest Rate Swap	8.65500	0.05139			8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 17/09/2014	Jibar Tradeable Future	6.14000		93.86000		6.14000	93.86000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.22000		93.78000		6.20000	93.80000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.27000		93.73000		6.24000	93.76000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.36000		93.64000		6.29000	93.71000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.43000		93.57000		6.35000	93.65000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.50000		93.50000		6.40000	93.60000			0.00	0	0.00

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 18/03/2015	Jibar Tradeable Future			6.55000		93.45000		6.44000	93.56000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.80000		93.20000		6.64000	93.36000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			6.92000		93.08000		6.77000	93.23000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			7.09000		92.91000		6.93000	93.07000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			7.24000		92.76000		7.09000	92.91000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.41000		92.59000		7.26000	92.74000			0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future			1.29190		1.29190		1.29150	1.29150			0.00	0	50.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.29290		1.29290		1.29250	1.29250			0.00	0	80.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.29410		1.29410		1.29370	1.29370			0.00	0	0.00
R157	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 06/11/2014	Bond Future			8.21415		121.41378		8.22163	121.35043		8.21	85,596,714.90	705	48,645.00
R186	On 06/11/2014	Bond Future	7.70	Call	246.06000		0.24606		239.89000	0.23989	246.060	8.00	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	381.97000		0.38197		372.93000	0.37293	381.970	8.04	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	815.13000		0.81513		798.18000	0.79818	815.130	8.11	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	1,960.28000		1.96028		1,925.92000	1.92592	1,960.280	8.24	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	1,236.07000		1.23607		1,265.06000	1.26506	1,236.070	8.24	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	783.60000		0.78360		805.02000	0.80502	783.600	8.31	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	665.42000		0.66542		684.52000	0.68452	665.420	8.34	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	601.63000		0.60163		619.41000	0.61941	601.630	8.36	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	42.90000		0.04290		45.09000	0.04509	42.900	8.69	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.27765		118.03759		8.28510	117.97576		8.78	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	713.94000		0.71394		719.53000	0.71953	713.940	9.12	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.32587		120.06185		8.33305	120.00338		8.95	0.00	0	0.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 06/11/2014	Bond Future			288.44806		288.44806		288.47239	288.47239			0.00	0	939.00
R197	On 05/02/2015	Bond Future			287.02807		287.02807		287.05863	287.05863			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 06/11/2014	Bond Future			232.13798		232.13798		232.83479	232.83479			0.00	0	47,402.00
R202	On 05/02/2015	Bond Future			232.64162		232.64162		233.35417	233.35417			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 06/11/2014	Bond Future			7.89094		100.67690		7.89340	100.66220		6.81	0.00	0	9,834.00
R2023	On 05/02/2015	Bond Future			7.95713		102.26876		7.95934	102.25590		6.90	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			7.99901		100.09445		8.00065	100.08514		7.35	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			8.00583		102.03869		8.00774	102.02811		7.27	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	889.53000		0.88953		889.38000	0.88938	889.530	7.66	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 06/11/2014	Bond Future			6.97337		104.52487		6.95994	104.55968		2.38	60,624,424.60	580	14,449.00
R203	On 06/11/2014	Bond Future	6.84	Call	240.76000		0.24076		255.29000	0.25529	240.760	2.36	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	400.48000		0.40048		420.20000	0.42020	400.480	2.38	0.00	0	14.00
R203	On 05/02/2015	Bond Future			7.04238		106.17757		7.02657	106.21511		2.33	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,677.45000		1.67745		1,708.27000	1.70827	1,677.450	2.43	0.00	0	55.00
R203	On 07/05/2015	Bond Future			7.05315		103.82802		7.03368	103.87011		2.34	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 06/11/2014	Bond Future			8.61839		97.02960		8.64112	96.84617			388,118.40	4	4,192.00
R2030	On 05/02/2015	Bond Future			8.68262		94.55689		8.70581	94.37265			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.73595		96.17922		8.75942	95.99534			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 06/11/2014	Bond Future			8.83647		99.10617		8.88454	98.65535			0.00	0	6,708.00
R2037	On 05/02/2015	Bond Future			8.89817		96.41598		8.94744	95.95999			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			8.95012		98.07022		9.00039	97.61022			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 06/11/2014	Bond Future			7.25360		105.72534		7.24052	105.77187		3.44	0.00	0	12,681.00
R204	On 06/11/2014	Bond Future	7.99	Put	25.19000		0.02519		24.45000	0.02445	25.190	3.61	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.31865		103.36203		7.30393	103.41147		3.56	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.35088		105.13426		7.33373	105.18850		3.56	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.31324		103.13453		7.29498	103.18875		3.45	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	349.91000		0.34991		339.24000	0.33924	349.910	3.65	0.00	0	699.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 06/11/2014	Bond Future			8.90491		100.82235		8.95287	100.33476			0.00	0	2,473.00
R2044	On 05/02/2015	Bond Future			8.96435		98.03406		9.01349	97.54071			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			9.01453		99.71620		9.06466	99.21816			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.89560		100.17101		8.94361	99.67016			0.00	0	26,250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 05/02/2015	Bond Future		8.95633	101.75485		9.00553	101.24814			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future		9.00240	99.06509		9.05256	98.55347			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 06/11/2014	Bond Future		7.49680	101.28620		7.49413	101.29742		4.50	192,646,352.40	1,902	35,242.00
R207	On 05/02/2015	Bond Future		7.56248	99.24656		7.55913	99.26003		4.63	0.00	0	0.00
R207	On 07/05/2015	Bond Future		7.60596	100.94859		7.60141	100.96608		4.71	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,801.28000	1.80128	1,807.78000	1.80778	1,801.280	4.77	0.00	0	66.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 06/11/2014	Bond Future		7.65597	96.25884		7.65329	96.27181		5.56	0.00	0	16,437.00
R208	On 06/11/2014	Bond Future	8.50	Put	28.24000	0.02824	29.23000	0.02923	28.240	5.82	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future		7.72060	97.78106		7.71735	97.79626		5.61	0.00	0	0.00
R208	On 07/05/2015	Bond Future		7.76166	96.05546		7.75742	96.07463		5.88	0.00	0	0.00
R208	On 06/08/2015	Bond Future		7.75932	97.92201		7.75507	97.94059		5.65	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	593.79000	0.59379	592.56000	0.59256	593.790	5.97	0.00	0	198.00
R208	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 06/11/2014	Bond Future		8.75427	76.68156		8.80221	76.30954		12.81	19,093,708.44	249	25,955.00
R209	On 06/11/2014	Bond Future	8.50	Call	747.11000	0.74711	642.89000	0.64289	747.110	12.68	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	1,532.21000	1.53221	1,356.98000	1.35698	1,532.210	12.81	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	2,415.44000	2.41544	2,182.56000	2.18256	2,415.440	12.95	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	2,667.15000	2.66715	2,420.90000	2.42090	2,667.150	12.99	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	2,929.63000	2.92963	2,670.65000	2.67065	2,929.630	13.03	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	353.54000	0.35354	423.21000	0.42321	353.540	13.17	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	140.96000	0.14096	174.55000	0.17455	140.960	13.35	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	102.60000	0.10260	128.47000	0.12847	102.600	13.41	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	19.06000	0.01906	25.26000	0.02526	19.060	13.53	0.00	0	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	14.73000	0.01473	19.69000	0.01969	14.730	13.53	0.00	0	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	11.32000	0.01132	15.26000	0.01526	11.320	13.53	0.00	0	2,050.00
R209	On 05/02/2015	Bond Future		8.81214	77.89417		8.86119	77.51790		13.24	0.00	0	0.00
R209	On 07/05/2015	Bond Future		8.85805	76.07990		8.90805	75.70003		14.16	0.00	0	0.00
R209	On 06/08/2015	Bond Future		8.88395	77.55901		8.93535	77.17106		13.98	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	1,474.56000	1.47456	1,571.88000	1.57188	1,474.560	14.59	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

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/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/11/2014	Bond Future	172.79380		172.79380		173.50707	173.50707			0.00	0	642.00
R210	On 05/02/2015	Bond Future	175.54710		175.54710		176.27529	176.27529			0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 06/11/2014	Bond Future	132.35271		132.35271		132.37358	132.37358			0.00	0	1,120.00
R211	On 05/02/2015	Bond Future	132.85595		132.85595		132.87985	132.87985			0.00	0	0.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 06/11/2014	Bond Future	137.38556		137.38556		137.39847	137.39847			0.00	0	14,864.00
R212	On 05/02/2015	Bond Future	137.81219		137.81219		137.82824	137.82824			0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 06/11/2014	Bond Future	8.63323		87.22653		8.67123	86.93195		11.15	1,744,530.60	20	28,658.00
R213	On 05/02/2015	Bond Future	8.69745		88.60570		8.73637	88.30831		11.49	0.00	0	0.00
R213	On 07/05/2015	Bond Future	8.74490		86.57725		8.78453	86.27801		12.34	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 06/11/2014	Bond Future	8.84472		77.48779		8.88756	77.14024		13.45	0.00	0	6,058.00
R214	On 06/11/2014	Bond Future	9.20	Call	3,404.67000		3.40467	3,173.59000	3.17359	3,404.670	13.62	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	68.45000		0.06845	91.25000	0.09125	68.450	14.12	0	2,500.00
R214	On 05/02/2015	Bond Future	8.90394		78.71304		8.94778	78.36156		13.89	0.00	0	0.00
R214	On 07/05/2015	Bond Future	8.94860		76.76845		8.99322	76.41389		14.97	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 15/09/2014	Foreign Exchange Future	20,933.71000		20,933.71000		20,877.17000	20,877.17000			0.00	0	0.00
RAIN	On 12/12/2014	Foreign Exchange Future	21,210.50000		21,210.50000		21,154.77000	21,154.77000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future	4.98390		4.98390		4.97220	4.97220		4.30	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future	4.95780		4.95780		4.94850	4.94850		7.01	0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.93640		4.93640		4.92680	4.92680		8.70	0.00	0	0.00
Total for Derivatives :											6,342,874,147.03	845,594	4 076 162.00
<u>i-Bonds</u>													
AA02	On 28/03/2016	Spot Bond	0.00000		101.33188			101.27870			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.07000		105.05226		7.05500	105.00251			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA04		On 22/03/2017	Spot Bond	0.00000	99.81976			99.76131			0.00	0	0.00
AA05		On 22/03/2019	Spot Bond	8.39500	103.06254		8.38000	103.05013			0.00	0	5,000,000,000.00
AA06		On 15/04/2021	Spot Bond	0.00000	101.22025			101.15825			0.00	0	0.00
AA07		On 15/04/2021	Spot Bond	9.08000	105.95115		9.07500	105.89877			0.00	0	0.00
AB010		On 21/11/2022	Spot Bond	0.00000	100.45839			100.39199			0.00	0	0.00
AB011		On 21/11/2023	Spot Bond	0.00000	100.54771			100.48073			0.00	0	700,000,000.00
AB013		On 21/11/2018	Spot Bond	9.26000	99.33122		9.24500	99.30809			0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	7.19000	104.24881		7.17500	104.19666			0.00	0	120,000,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	101.84800			101.78380			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	8.52000	107.82459		8.50500	107.78704			0.00	0	500,000,000.00
ABCP12		On 20/09/2014	Spot Bond	1.39000	135.18224		1.39000	135.12978			0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond	2.34000	272.20930		2.34000	272.08285			0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	101.01680			100.96248			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	100.59823			100.54525			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	99.96132			99.90327			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	99.95975			99.89928			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	99.95858			99.89649			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond	0.00000	101.33256			101.27539			0.00	0	0.00
ABFN11		On 09/04/2017	Spot Bond	0.00000	101.23336			101.17539			0.00	0	0.00
ABFN12		On 09/04/2019	Spot Bond	0.00000	101.26585			101.20643			0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond	3.04000	128.59349		3.04000	128.51084			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond	4.14000	119.89450		4.14000	119.82141			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond	4.89000	104.37654		4.89000	104.30687			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN03U	On 12/03/2015	Spot Bond	100.00000		81.78423		100.00000	81.24500			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.08000		172.04557		2.08000	171.96928			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		162.27884		2.76000	162.19796			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.11000		173.92522		2.11000	173.84768			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		184.90114		1.80000	185.37260			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.91625		77.34125		7.90125	77.32917			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.91625		77.34125		7.90125	77.32917			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		93.53000			93.53000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		99.85697			99.79529			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		93.21000			93.21000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		92.25000			92.25000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		92.57000			92.57000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		89.88000			89.88000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		89.27000			89.27000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		101.32393			101.26316			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		101.20417			101.14402			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		88.92000			88.92000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.19000		102.41803		7.18000	102.36143			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		88.92000			88.92000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		92.05000			92.05000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		89.31000			89.31000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		101.52362			101.46263			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.36000		105.81697		7.34500	105.76959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN58	On 16/07/2017	Spot Bond	0.00000		101.25593			101.19113			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		86.57000			86.57000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		86.30000			86.30000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.66000		106.70761		2.62000	107.05061			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.49000		159.27010		2.45500	159.82246			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.42000		210.83005		2.40000	211.33612			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		95.40000			95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		85.75000			85.75000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.45500		90.53612		9.45500	90.46683			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		96.08000			96.08000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		102.90000			102.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		103.12500			103.10655			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		91.99000			91.99000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.93500			101.48000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		108.62035		9.63000	108.53665			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.57500		109.02954		9.58000	108.90868			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.78500		93.12892		8.78000	93.08629			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		102.36000			102.36000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		102.37000			102.37000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.67000		108.32415		9.67500	108.20338			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		88.80000			88.80000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.08037			100.02007			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.97096			100.90419			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.07000		105.37952		8.05500	105.35821			1,032,960,000,000.00	128,000,000	1,465,600,000.00
ABS11	On 09/04/2021	Spot Bond	8.79000		107.22693		8.78500	107.17642			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.02000		103.84913		7.00500	103.80000			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.72000		100.05302		8.71500	100.00488			1,686,448,000,000.00	193,400,000	618,500,000.00
ABS7	On 11/09/2026	Spot Bond	9.77000		93.33047		9.77500	93.22350			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.90500		101.99161		7.85000	102.00530			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.15000		276.08053		2.15000	275.95652			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.33000		129.48544		1.33000	129.43599			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.07000		131.62869		2.07000	131.57054			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00461		100.00000	0.00456			500,000,000,000,000.00	5,000,000,000	5,000,000,000.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		67.94837		100.00000	67.45575			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.52000		101.82118		11.50500	101.74235			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.70716			100.62432			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		4.34503		100.00000	4.31353			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.72465			100.63978			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.97219			100.85854			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		25.89841		100.00000	25.71064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL042		On 20/08/2015	Spot Bond	0.00000	100.68966			100.60885			0.00	0	0.00
ACL047		On 22/10/2018	Spot Bond	11.00000	65.17990		11.00000	65.12402			0.00	0	0.00
ACL04U		On 20/06/2016	Spot Bond	100.00000	25.89841		100.00000	25.71064			0.00	0	0.00
ACL071		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	99.84261			99.77475			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	99.82709			99.75259			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	99.84953			99.78465			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	99.84485			99.77796			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	99.84279			99.77502			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	101.00950			100.93896			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	101.00950			100.93896			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	101.01555			100.94461			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.09140			100.02963			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	101.01555			100.94461			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	101.00345			100.93330			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	91.39792			91.34195			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.08240			100.02705			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	101.71292			101.64857			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	99.84770			99.78201			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	99.84278			99.77509			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	99.84087			99.77237			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL098		On 20/12/2025	Spot Bond	0.00000	99.84462			99.77773			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	99.85331			99.79003			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.24000	103.00549		9.23500	102.94989			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	101.08285			101.01453			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.74955			101.68237			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	85.23653			85.17636			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	171.15232			171.00215			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	171.24209			171.09133			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	99.84946			99.78457			0.00	0	0.00
ACL134		On 20/09/2014	Spot Bond	0.00000	99.85415			99.79127			0.00	0	0.00
ACL135		On 20/09/2014	Spot Bond	0.00000	99.85527			99.79288			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.87617			100.81408			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.28305			100.21664			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.87668			100.81467			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	101.58901			101.51924			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	101.53802			101.46988			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.40647			100.37643			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.70262			100.67884			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	101.29526			101.23813			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	99.84891			99.78379			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	101.06641			101.00670			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	99.86713			99.80972			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	99.87030			99.81426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL155		On 20/03/2015	Spot Bond	0.00000	99.86415			99.80545			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	99.85249			99.78881			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	99.85903			99.79816			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	99.86657			99.80892			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	99.86452			99.80598			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	99.86453		10.23000	99.78334			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	99.86229			99.80286			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	99.86564			99.80758			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	121.41910			121.80658			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.33500	104.05709		9.32000	104.03669			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	99.85298			99.78954			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	115.47238		1.75000	115.45632			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.11266			100.05810			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	99.86415			99.80553			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	99.84522			99.77903			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	99.84044			99.77221			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	99.84999			99.78585			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	99.84139			99.77357			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.44327			100.42168			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	101.02608			101.00360			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	101.64943			101.59220			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	99.85172			99.78831			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.97648			100.91203			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL185	On 20/09/2022	Spot Bond	0.00000	99.84139			99.77357			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	99.85619			99.79415			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	99.84806			99.78262			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	99.84562			99.77913			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.40003			100.34619			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.64191			100.58762			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	99.84514			99.77841			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	99.84514			99.77841			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	99.82514			99.75039			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	99.84426			99.77766			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	99.83617			99.76551			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	101.96538			101.89736			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	99.82514			99.75039			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	94.29624			94.24029			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	99.84198			99.77388			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	99.83279			99.76130			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	122.40548			122.29644			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	123.27586			123.16590			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	99.85382			99.79130			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	99.85516			99.79322			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.49659			100.43816			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	99.85153			99.78803			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	97.95869			98.40412			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	99.84522			99.77903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL215	On 20/09/2018	Spot Bond		0.00000	99.85363			99.79104			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	99.85382			99.79130			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	99.85117			99.78701			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.72515			100.65601			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	101.01586			100.94734			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	100.98497			100.91850			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond		0.00000	101.95418			101.89726			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	14.36495		100.00000	14.26081			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond		0.00000	100.49111			100.43017			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.54105			100.47407			0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.57427			100.50326			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	101.19306			101.13074			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	101.31340			101.24489			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	101.47371			101.39694			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	101.15467			101.09302			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.85500	100.79689		7.84000	100.75512			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	101.49032			101.41117			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	101.73604			101.64401			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.31500	100.97815		8.30000	100.96691			0.00	0	20,000,000.00
AIR02	On 30/04/2023	Spot Bond		9.27000	118.47597		9.27500	118.35603			0.00	0	0.00
AIR02U	On 05/10/2014	Spot Bond		100.00000	97.81526		100.00000	97.05896			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.35500	105.01892		7.30000	105.03505			0.00	0	0.00
AIR03U	On 26/10/2014	Spot Bond		100.00000	92.09934		100.00000	91.42380			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR04	On 29/05/2024	Spot Bond	9.19500	103.06282		9.19500	102.98732			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.87575		100.00000	15.77057			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.99000	103.01093		10.02500	102.65479			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74000	164.09912		2.70500	164.63563			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.21843			100.15509			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.12809			100.07316			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.13424			100.07665			0.00	0	0.00
ANG08	On 10/10/2014	Spot Bond	0.00000	101.18229			101.12452			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	100.04399			101.68085			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.49769			100.41337			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	99.90238			99.84390			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	99.84999			99.78585			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	99.85947			99.77534			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.14443			100.07217			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	103.53000			104.30000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	98.23000			98.23000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.13086			100.06539			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	97.98817			99.04806			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.67000	291.23459		2.65000	291.88441			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN023	On 07/07/2017	Spot Bond		0.00000	97.40915			98.06789			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond		0.00000	100.19541			99.85031			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	98.68644			98.68644			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.05462			99.99999			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond		0.00000	99.86338			99.80495			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	99.86530			99.80768			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	101.57733			101.51527			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.80500	107.78778		8.79000	107.76295			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	101.49978			101.44431			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	101.99321			101.93325			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	101.32549			101.26784			0.00	0	1,500,000,000.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.77374			100.71264			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.45143			100.38767			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.36000	103.56455		9.35500	103.51029			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.60000	109.30487		7.58500	109.25346			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	38.94004		100.00000	38.42858			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	101.72434			101.65319			0.00	0	0.00
BAW6	On 02/10/2014	Spot Bond		0.00000	101.57095			101.50605			0.00	0	0.00
BAW7	On 02/10/2014	Spot Bond		7.63000	103.99544		7.62000	103.93105			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.67000	107.83681		8.65500	107.80217			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.15034	103.70964		11.10560	103.65077			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA04	On 30/09/2015	Spot Bond		11.17351	102.57435		11.13615	102.50088			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.20573	102.53804		11.16687	102.46564			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	102.22422			102.13545			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.23669	102.46830		11.19686	102.39992			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.90447	102.14181		11.86927	102.13839			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	102.27678			102.18592			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	102.27678			102.18592			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	102.27684			102.18599			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.40034	102.01621		11.35560	101.95622			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.34102	102.53927		11.29787	102.47739			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.17351	102.57435		11.13615	102.50088			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.23588	102.68452		11.19327	102.62882			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.39989	102.16521		10.36832	102.11068			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	102.16122			102.07496			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	102.14560			102.05721			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	102.14560			102.05721			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond		0.00000	102.03053			101.94681			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	99.92418			99.92418			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		11.04772	101.49758		11.04949	101.40436			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.44500	101.47715		11.43000	101.41918			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	102.08284			101.99700			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.37000	99.22545		11.35500	99.17235			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	99.92413			99.92413			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	101.96171			101.88338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA30		On 31/12/2015	Spot Bond	9.28000	101.93810		9.28000	101.86189			0.00	0	0.00
BAYA31		On 31/12/2018	Spot Bond	0.00000	102.11422			102.02710			0.00	0	0.00
BAYA32		On 31/03/2018	Spot Bond	11.20500	99.01124		11.19000	99.02170			0.00	0	0.00
BAYA33		On 31/03/2018	Spot Bond	0.00000	102.05146			101.96689			0.00	0	0.00
BAYA34		On 31/03/2018	Spot Bond	0.00000	102.10376			102.01707			0.00	0	0.00
BAYA35		On 31/03/2018	Spot Bond	0.00000	102.10376			102.01707			0.00	0	0.00
BAYA36		On 31/03/2018	Spot Bond	0.00000	99.79715			99.79715			0.00	0	0.00
BAYA37		On 31/03/2016	Spot Bond	0.00000	102.02635			101.94279			0.00	0	0.00
BAYA39		On 30/09/2018	Spot Bond	0.00000	102.11891			102.03432			0.00	0	0.00
BAYA40		On 30/09/2014	Spot Bond	0.00000	101.64550			101.58951			0.00	0	0.00
BAYA41		On 30/09/2018	Spot Bond	0.00000	99.92420			99.92420			0.00	0	0.00
BAYA42		On 30/09/2018	Spot Bond	0.00000	102.11891			102.03432			0.00	0	0.00
BAYA43		On 31/03/2017	Spot Bond	0.00000	102.03054			101.94680			0.00	0	0.00
BAYA44		On 31/03/2017	Spot Bond	0.00000	102.04573			101.96406			0.00	0	0.00
BAYA45		On 31/03/2019	Spot Bond	0.00000	102.11900			102.03441			0.00	0	0.00
BAYA46		On 31/03/2015	Spot Bond	0.00000	101.53089			101.46964			0.00	0	0.00
BAYB02		On 31/03/2016	Spot Bond	14.15034	104.32739		14.10560	104.24266			0.00	0	0.00
BAYB03		On 31/12/2016	Spot Bond	15.34276	103.26026		15.30887	103.19757			0.00	0	0.00
BAYB04		On 31/03/2017	Spot Bond	14.22159	103.00285		14.18079	102.93382			0.00	0	0.00
BAYB05		On 30/06/2019	Spot Bond	0.00000	102.78277			102.66836			0.00	0	0.00
BAYB06		On 31/12/2019	Spot Bond	0.00000	102.78277			102.66836			0.00	0	0.00
BAYB07		On 31/03/2020	Spot Bond	0.00000	102.78277			102.66836			0.00	0	0.00
BAYB08		On 30/09/2020	Spot Bond	0.00000	102.88707			102.76838			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB09	On 30/09/2018	Spot Bond	0.00000	102.41737			102.31792			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	20.40295		100.00000	20.28704			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.52780		100.00000	22.36448			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.50283		100.00000	20.35418			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.65607		100.00000	12.56431			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.65607		100.00000	12.56431			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.30179		100.00000	15.19085			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.25874		100.00000	13.16261			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	101.03666			100.98184			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	101.05533			100.99716			0.00	200,000,000	100,000,000.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	101.22072			101.16536			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	101.29708			101.23841			0.00	0	1,100,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.61779		100.00000	8.55532			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.61779		100.00000	8.55532			0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond	100.00000	90.34653		100.00000	89.68059			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond	100.00000	84.88372		100.00000	84.29561			0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000	81.83857		100.00000	81.29176			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.05000	178.59224		2.05000	178.51364			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.19000	150.50059		8.19500	150.36912			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.19000	150.84290		8.19500	150.71206			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.57500	99.70429		8.58000	99.59700			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.15529			100.08865			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond	0.00000	101.76263			101.70147			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.80500	101.24022		7.79000	101.22216			0.00	0	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A1	On 21/07/2016	Spot Bond	0.00000		102.14530			102.08850			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.12390			101.06202			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		101.14674			101.08362			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		101.22286			101.15562			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		101.29894			101.22757			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		101.51149			101.42857			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		24.02252		100.00000	23.84836			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.89859			100.83912			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.94322			100.88087			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.96235			100.89876			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.96872			100.90472			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		101.04516			100.97624			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		101.14699			101.07149			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		15.04244		100.00000	14.93338			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		15.04244		100.00000	14.93338			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00003			99.94473			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00004			99.94030			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00004			99.93909			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.22000		101.28705		8.20500	101.25421			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00005			99.93548			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		99.99996			99.92895			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		13.42177		100.00000	10.65957			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		13.42177		100.00000	10.65957			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID04	On 23/11/2017	Spot Bond	0.00000	101.15155			101.09275			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	101.48871			101.42912			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.50500	103.19426		8.49000	103.18247			0.00	0	3,000,000,000.00
BIDC40	On 16/10/2014	Spot Bond	0.00000	99.46026			99.40802			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	96.00791			96.06210			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.44645			100.39169			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.51717			100.45385			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.43903			100.38439			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.46108			100.40378			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.50111			100.43897			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.66696			100.58471			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.94563			100.83040			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	65.99077		100.00000	65.51233			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	101.20910			101.13727			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	101.24444			101.17055			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	21.13471		100.00000	20.98148			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	99.95792			99.89486			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.57459			100.50965			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.45000	105.46672		7.44000	105.40426			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.32000	114.22687		9.30500	114.17230			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	107.59124			107.52128			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.17000	105.76409		9.15500	105.70966		11,983,356,000,000.00	1,306,800,000	657,300,000.00	
CBL12	On 06/09/2018	Spot Bond	12.40500	96.94768		12.39000	96.89612			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	101.26545			101.17843			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL14	On 01/02/2019	Spot Bond		11.36500	102.00749		11.35000	101.96657			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.68469			100.62035			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.21000	103.58846		9.19500	103.54755			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	99.09272			99.00292			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.80500	97.94528		11.79000	97.90782			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	101.61912			101.55968			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	99.99955			99.91739			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.80099			100.73859			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.11000	96.23208		10.10500	96.17497			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		10.02000	117.49982		10.02500	117.37413			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.87000	113.74252		9.87500	113.61963			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.20000	113.01915		9.20500	112.90017			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.21701			100.12381			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.57000	106.24609		11.55500	106.16949			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond		0.00000	100.79142			100.71533			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	103.06161			102.97874			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	102.36956			102.28421			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	101.48470			101.40180			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	102.37695			102.24446			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.33488			100.26220			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	101.80413			101.73205			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	101.87738			101.80239			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	101.96154			101.88321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN126	On 20/08/2015	Spot Bond		0.00000	100.94715			100.83642			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.93742			100.82782			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.98887			100.87328			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.75101			100.67973			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	99.84956			99.78468			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.78425			100.72875			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond		0.00000	62.21200			62.21200			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	102.05777		10.11000	101.97574			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	101.41319			101.34972			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	119.41095		2.76000	119.35156			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	104.03475			104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	119.26022		3.14000	119.19712			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	100.33555		8.25000	100.26835			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		2.79500	121.13293		2.79500	121.07205			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	118.84030		2.40000	118.78439			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	99.78735			99.69577			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond		0.00000	101.24905			101.19501			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond		0.00000	101.21107			101.15059			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.60500	103.34277		8.55000	103.37493			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond		0.00000	101.38212			101.32923			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond		0.00000	101.36032			101.30785			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	101.17224			101.10640			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	101.18535			101.12019			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.65500	103.46277		8.60000	103.49485			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN222	On 20/10/2016	Spot Bond		8.65500	103.46277		8.60000	103.49485			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.70500	102.25140		8.65000	102.29000			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	99.84582			99.77933			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	99.82975			99.75636			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	101.30771			101.25110			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	101.30771			101.25110			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond		0.00000	66.94400			66.94400			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.65781			100.59535			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	99.84382			99.77640			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.43402			100.37166			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.46055			100.39438			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	100.54779		9.35000	100.47291			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	100.54779		9.35000	100.47291			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.43349			100.37112			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.43463			100.37209			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond		0.00000	100.19919			100.14621			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	101.83062			101.77492			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	101.92819			101.87400			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	101.93333			101.87921			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	101.83062			101.77492			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	101.83062			101.77492			0.00	160,000,000	80,000,000.00
CLN255	On 26/03/2015	Spot Bond		0.00000	101.91136			101.85479			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	102.71238			102.65239			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN257	On 26/03/2017	Spot Bond	0.00000	102.27961			102.21812			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	102.82663			102.76704			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	102.82663			102.76704			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	102.82663			102.76704			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	102.17684			102.11454			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.13500	106.40655		9.12000	106.38448			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	101.93118			101.86830			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	99.82443			99.74872			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.25423			100.19006			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.25545			100.19170			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.29597			100.23527			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.50252			100.43955			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.51842			100.44387			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.49272			100.43280			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	102.01758			101.95677			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	101.24389			101.18193			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.16030			100.10493			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	101.78600			101.72848			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	99.85191			99.78858			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	101.15054			101.08650			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.82139			100.75714			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	102.18702			102.11467			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.94544			101.87234			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	104.49809			104.43399			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN293	On 30/06/2017	Spot Bond		0.00000	101.82515			101.75223			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	101.92331			101.85104			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	101.70258			101.62884			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	99.83517			99.76411			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	101.82520			101.75229			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	101.82520			101.75229			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	101.82119			101.74592			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	124.06327			124.06327			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	101.23424			101.16798			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	124.85285			124.85285			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	123.45427			123.45427			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	124.28551			124.28551			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	120.65859			120.65859			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	121.06803			121.06803			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.75056			100.67835			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.73500	96.79611		10.73500	96.71363			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.25500	93.45640		11.25500	93.37302			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	101.73739			101.66551			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	99.82285			99.74713			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.73351			100.66292			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	101.12710			101.06012			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	101.06969			100.99636			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	103.28403		8.80500	103.21150			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN322	On 20/12/2015	Spot Bond	0.00000	99.84426			99.77766			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	101.13852			101.07088			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	117.73399			117.73399			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	99.83719			99.76757			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	99.83432			99.76348			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	99.82324			99.74767			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	99.84214			99.77405			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000	99.77899			99.68376			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	99.77899			99.68376			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	99.76785			99.66868			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	99.82722			99.75272			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	101.73739			101.66551			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	106.87057			106.87057			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	106.95974			106.95974			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	101.06285			100.99442			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	99.79515			99.70762			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	101.74787			101.67557			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	99.78038			99.68574			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	99.81954			99.74184			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	99.86268			99.80342			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	99.82858			99.75531			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	101.05231			100.98455			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.73751			100.67264			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	101.69549			101.62530			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN350	On 28/10/2018	Spot Bond		0.00000	100.99836			100.93520			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.36011			100.29785			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	99.76785			99.66868			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	101.00586			100.93825			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	101.11996			101.05339			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	99.85803			99.79731			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	99.74887		10.55000	99.72101			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		9.91500	103.60492		9.91500	103.57768			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	99.84512			99.77889			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	101.01272			100.93308			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		12.05500	104.84897		12.05500	104.81561			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	101.05536			100.97245			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		12.08500	104.62089		12.08500	104.58753			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.51500	104.41728		10.51500	104.38820			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	101.05536			100.97245			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	101.09781			101.02723			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	99.81177			99.73132			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	99.82649			99.75230			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	99.82324			99.74767			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	99.84426			99.77766			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	101.81490			101.73989			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.41000	101.96555		9.40500	101.95865			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN377	On 30/06/2017	Spot Bond	0.00000	102.40065			102.31384			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	99.82801			99.75448			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	99.86041		10.55000	99.77675			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	97.12247		11.00000	97.09298			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	101.09350			101.03326			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	99.82515			99.75040			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	101.11048			101.04818			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.84500	100.21310		11.84500	100.11541			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	99.80833			99.72642			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	99.84426			99.77766			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	101.14590			101.07082			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	99.83375			99.76267			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.82457		7.01000	39.80240			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	159.60253			159.37844			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	8.57500	138.67309		8.58000	138.60670			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.19000	150.50059		8.19500	150.36912			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.19000	150.84290		8.19500	150.71206			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	92.34175			92.28431			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	92.27627			92.21834			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.47350			101.40467			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.47350			101.40467			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	99.84392			99.77662			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF06	On 20/12/2016	Spot Bond	0.00000	99.85443			99.79163			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	99.85242			99.78874			0.00	0	0.00
CLNF08	On 10/07/2013	Spot Bond	0.00000	101.47095						0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	99.84139			99.77357			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	101.12710			101.06012			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	99.85555			99.79376			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	99.84809			99.78312			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	99.84905			99.78448			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	99.84809			99.78312			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.48077			100.40809			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	101.41097			101.33964			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.75500	136.05729		8.70000	108.82165			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.62000	103.67291		8.60500	103.64861			3,365,248,000,000.00	390,400,000	945,200,000.00
COJ05	On 05/06/2023	Spot Bond	10.02000	115.87560		10.01500	115.81384			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.39000	105.65203		8.37500	105.59860			0.00	0	1,710,000,000.00
COJ07	On 23/03/2021	Spot Bond	9.61000	105.34516		9.60500	110.66416			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.69500	105.70753		9.69500	105.62553			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.04500	98.81577		10.04500	98.73641			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.92000	99.55409		10.92500	99.43371			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.92000	92.34382		10.92500	92.23089			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000	100.43541			100.37525			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.38341			100.31883			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.29143			100.22806			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL007	On 01/08/2015	Spot Bond	0.00000	101.31191			101.25420			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000	100.82034			100.76907			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.42076			100.35905			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.93000	102.60356		10.92500	102.54163			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	11.30233		100.00000	11.21948			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	3.71595		100.00000	3.68087			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	13.52250		100.00000	13.39485			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.95671			100.90051			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.94500	100.28590		7.93000	100.26141			0.00	0	0.00
DENG52	On 21/11/2014	Spot Bond	0.00000	100.41762			100.36557			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.35934			100.30696			0.00	0	1,000,000,000.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.20655			100.15432			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond	100.00000	86.00156		100.00000	85.41785			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.12472			100.01225			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond	0.00000	101.88579			101.82978			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	101.17494			101.11809			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	100.78372			100.72637			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	102.00742			101.90475			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	99.79554			99.70816			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	101.81336			101.70800			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	99.76976			99.67140			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	99.82228			99.74631			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	102.18467			102.09336			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.61000	104.29031		8.60500	104.24387			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV21	On 15/06/2016	Spot Bond		7.38500	116.01728		7.33000	116.04500			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		8.31500	105.83948		8.31000	105.79126			4,033,497,573,500.00	485,086,900	1,524,186,900.00
DV23	On 27/02/2023	Spot Bond		8.88500	107.03475		8.88500	106.95893			683,808,258,500.00	76,962,100	1,696,362,100.00
DV24	On 18/02/2024	Spot Bond		8.89500	105.72555		8.89500	105.65057			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond		9.54000	105.09285		9.57500	104.73369			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.10894			100.00428			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond		0.00000	100.05287			100.00000			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond		0.00000	99.85263			101.39195			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond		0.00000	101.34012			101.28421			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.64181			100.58557			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond		0.00000	99.94721			99.89425			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		7.91000	127.50371		7.90500	127.44999			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	94.78127			94.64149			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		0.20000	135.15074		0.20000	135.11151			0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond		1.95000	124.37011		1.91500	124.81697			0.00	0	200,000,000.00
EL29	On 19/11/2029	Spot Bond		1.95000	111.80738		1.91500	112.27079			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.07500	110.03693		2.04000	110.50019			0.00	0	9,240,000,000.00
EL31	On 02/06/2031	Spot Bond		2.16000	101.80148		2.14000	102.03985			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.51000	106.02168		9.50500	105.96419			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.36000	106.62021		9.35500	106.56434			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM03	On 04/05/2024	Spot Bond	9.97000	104.12342		9.97500	104.01024			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.23000	98.23081		10.26500	98.00017			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.31500	106.01150		10.35000	105.75882			0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.61204			100.55094			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.36928			100.30651			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	100.00000	20.01890		100.00000	19.75309		4,600,000,000,000,000.00	46,000,000,000	27,000,000,000.00	
EPFC08	On 12/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EPFC09	On 06/11/2014	Spot Bond	0.00000	100.70227			100.64611			0.00	0	0.00
EPFC10	On 19/11/2014	Spot Bond	0.00000	100.46248			100.40770			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.48848			100.43236			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	66.66670		100.00000	66.66668			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	95.54453		100.00000	94.82434			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	53.93103		100.00000	53.42196			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000	88.70574		100.00000	88.08397			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	75.92355		100.00000	75.48384			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	131.85667		3.00000	131.78824			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.38000	103.76276		11.36500	103.68053			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	102.34478			102.27728			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	101.14746			101.07499			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	101.77872			101.70775			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.78500	100.41442		9.77000	100.37926			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	101.55372			101.48689			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.38839			100.32241			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.65008			100.57946			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.60068			100.53535			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.63844			100.56903			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	101.01593			100.95732			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.54116			100.48136			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.56361			100.50137			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.53667			100.47735			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.55538			100.49403			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.54787			100.48825			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.54030			100.48149			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.99000	101.02659		6.97500	100.98323			419,400,000,000.00	60,000,000	10,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.68500	108.56334		7.67000	108.54413			100,477,532,500.00	13,074,500	10,613,074,500.00
ES23	On 25/01/2023	Spot Bond	8.44500	110.58264		8.44500	110.50810			337,831,806,403,500.00	40,003,766,300	26,462,317,000.00
ES26	On 02/04/2026	Spot Bond	8.84000	96.47899		8.84500	96.37659			219,614,371,548,000.00	24,843,254,700	21,909,600,000.00
ES33	On 15/09/2033	Spot Bond	9.52500	82.36875		9.57000	81.96920			590,417,861,580,000.00	61,986,127,200	73,147,127,200.00
ES42	On 25/04/2042	Spot Bond	9.63000	92.44411		9.67000	92.02542			989,001,000,000,000.00	02,700,000,000	55,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.59117			100.52712			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.58555			100.51940			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.44377			100.38003			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	101.18360			101.12134			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	101.64657			101.58472			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000	101.22117			101.16400			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC10	On 11/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFC11	On 02/12/2014	Spot Bond	0.00000	100.31601			100.26334			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	100.00000	67.46765		100.00000	100.00000		4,440,000,000,000,000.00	44,400,000,000	20,000,000,000.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	11.41709		100.00000	11.33432			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.11125		100.00000	11.03069			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	101.68483			101.62226			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	101.75613			101.69111			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	101.89843			101.82849			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	102.04030			101.96546			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.62000	100.00000		6.60500	99.94574			0.00	0	880,000,000.00
FRB05	On 21/12/2018	Spot Bond	9.20500	99.53218		9.19000	99.51007			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00957			100.03401			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00950			100.03394			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	101.11727			101.05079			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	103.51562			103.45645			0.00	100,000,000	50,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.29262			100.22400			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.29751			100.22776			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.11000	102.31180		10.10500	102.25303			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	11.00500	106.09569		10.99000	106.05375			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.66211			100.58615			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.17000	130.75626		2.17000	130.69743			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.18000	275.46490		2.18000	275.34051			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.37000	109.60919		2.33000	109.96541			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000	159.62867		2.43500	160.18277			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI33	On 07/12/2033	Spot Bond	2.31000		214.18576		2.29000	214.70400			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.63000		105.55040		7.61500	105.50088			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.83700		61.95802		7.83800	61.94245			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.46200		39.16296		9.46200	39.15216			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.70000		37.85392		9.70000	37.84306			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		68.48030		100.00000	68.09701			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		75.18910		100.00000	74.76196			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.33152			100.24793			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		99.82536			102.13913			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		99.84962			101.84056			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		99.83431			102.02890			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		99.82514			102.01105			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		99.83337			101.91256			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		99.86480			99.78385			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		99.82801			101.97668			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC128		On 20/09/2017	Spot Bond	0.00000	99.81712		102.10721			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	99.77453		102.61749			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	99.78121		102.53744			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	14.66664	100.09221	16.66519			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	99.84388		101.78655			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	114.29914		114.29914			0.00	0	0.00
FRC146		On 20/09/2014	Spot Bond	0.00000	99.82583		102.12967			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	99.80474		102.39152			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	105.25276		105.25276			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	99.83794		101.98287			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000		98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	99.83610		102.00587			0.00	0	0.00

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	99.85088			101.82444			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	99.83661			101.87361			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	99.78599			102.48026			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	99.83949			101.83924			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	57.54440		13.22500	59.38371			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	99.84866			101.72926			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	99.84847			101.73155			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	99.79027			102.57552			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	99.84159			101.81405			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.61500	97.74555		3.57500	98.04826			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	99.83470			101.89652			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	99.83470			101.89652			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.56763			100.49743			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	101.73739			101.66551			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.92909			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	99.84426			101.78197			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	99.84789			101.73842			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	101.00205			100.92322			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	99.82190			102.04997			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.71741			100.65321			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.99138			100.91336			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	101.17808			101.10249			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	99.79554			102.36586			0.00	0	0.00

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	99.83814			101.85528			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	99.79573			102.36358			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	99.84961			101.71780			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	99.83661			101.87361			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	99.83661			101.87361			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00008			99.94478			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	101.49917			101.43717			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	101.58522			101.51973			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	101.70445			101.64631			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	101.30887			101.24862			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	102.05898			101.98356			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	101.29355			101.23289			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	101.68555			101.62724			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	101.26902			101.20946			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	101.27267			101.21295			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	101.26520			101.19882			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	101.14278			101.08259			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	101.26520			101.19882			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	101.13788			101.07794			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.87664			100.80851			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	100.94527		8.75000	100.87407			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	101.67505			101.60798			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	8.85761		100.00000	11.58916			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	10.71029		100.00000	10.57321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC209	On 07/10/2020	Spot Bond		0.00000	100.96982			100.88450			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	99.83733			101.98972			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	99.83830			101.97827			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.03186			100.04265			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	101.07828			101.01019			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.41000	120.46677		3.41000	120.40057			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	99.83531			102.01501			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	99.83363			102.03568			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.39000	120.62523		3.39000	120.55915			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond		1.67000	127.80687		1.67000	127.75440			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.41000	120.46677		3.41000	120.40057			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.65000	125.62714		2.65000	125.56578			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.72000	132.70886		2.72000	132.64305			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	101.21380			101.13732			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	99.85703			101.74861			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	99.83647			102.00127			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond		0.00000	103.96301			103.96301			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	99.80888			102.34107			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	99.81595			102.25384			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	99.83222			101.92629			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	99.83241			101.92400			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	103.74308			103.74308			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00006			99.94678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD01U	On 22/12/2018	Spot Bond	100.00000		11.20637		100.00000	11.12513			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		21.70397		100.00000	21.54489			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		64.45433		100.00000	63.85251			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		17.04794		100.00000	16.54806			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.79000		148.23041		4.79000	148.10421			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		101.62670			101.57213			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		102.48516			102.42878			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		102.67401			102.61660			0.00	5,600,000,000	2,800,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		102.12447			102.06641			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		101.61082			101.55156			0.00	0	30,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		98.93596			100.62685			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		99.68699			99.63075			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.09800		100.81423		2.06800	101.65386			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.47000		131.81675		2.47000	131.75429			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		101.08258			101.02292			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.51509		10.38000	101.43032			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.51509		10.38000	101.43032			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		108.68000			108.68000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond	0.00000		100.80330			100.75017			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		101.10676			101.03257			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.61000		106.38067		2.61000	106.32906			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.62000		204.89258		2.60000	205.37723			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.58000		106.95112		2.58000	106.89950			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		101.21539			101.16401			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS112	On 07/12/2033	Spot Bond	2.65000		204.01977		2.63000	204.50128			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		101.22156			101.14158			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.47000		108.59876		2.43000	108.95037			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.67000		105.25072		2.67000	105.19916			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		101.37317			101.31808			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		51.37800			51.37800			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.69736			100.64279			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.77500		103.30802		2.77500	103.25652			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.77000		254.12752		2.75000	254.72191			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.69000		265.24801		2.69000	265.11728			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.19000		275.26004		2.19000	275.13553			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.91000		260.98235		2.91000	260.84908			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.54000		127.58487		2.54000	127.52368			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		101.01233			100.94836			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.07000		127.60393		2.07000	127.54755			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		101.22054			101.15348			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.44978			101.38448			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.87679			100.81195			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.45000		106.27713		2.45000	106.22692			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		17.07324		104.97509	16.94257			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		20.84726		101.07593	20.69299			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		13.96435		100.44759	15.86190			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		21.26691		100.76967	24.12371			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.14000	115.58213		2.12000	116.00981			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	110.01630		2.29000	110.37439			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.55860			98.55531			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.36000	109.71080		2.32000	110.06749			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.42466			100.35318			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.39000	343.61223		2.39000	343.45123			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.78066			100.71739			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.40783			100.34284			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS99	On 09/10/2014	Spot Bond	0.00000	101.42348			101.35702			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.85000	100.96434		6.83500	100.88900			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.71500	100.51900		7.66000	100.55793			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.01000	101.28411		7.99500	101.25902			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.20500	111.39931		8.18000	111.40565			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.73000	104.09052		8.71500	104.07990			1,687,509,000,000.00	193,300,000	828,500,000.00
FRX20	On 01/10/2020	Spot Bond	8.95000	103.06658		8.93500	103.06123			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.52500	90.16135		9.52500	90.09185			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.62000	110.07379		9.62500	109.95534			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.93000	101.34290		9.93500	101.22846			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.27000	94.58008		10.30500	94.24101			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.26500	82.32092		10.30500	81.95288			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A2	On 20/03/2038	Spot Bond		0.00000	99.87769			101.49591			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	99.87303			101.55339			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	99.87115			101.57637			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	99.86642			101.63377			0.00	120,000,000	60,000,000.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	99.85891			101.72565			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	99.85329			101.79456			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	99.82898			102.09310			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.47415			100.41833			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.49513			100.43687			0.00	0	2,200,000,000.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.50009			100.44125			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.51409			100.45363			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.53514			100.47223			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.55268			100.48773			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.62972			100.55581			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	101.55881			101.49621			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	101.78671			101.72834			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.02000	105.10210		9.00500	105.06023			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT30	On 06/11/2014	Spot Bond		0.00000	100.71377			100.66279			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond		0.00000	99.28817			99.23733			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.97730			100.91780			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.99832			100.93758			0.00	0	700,000,000.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	101.03895			100.97582			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	101.08933			101.02324			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	101.15926			101.08905			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.14706			100.08397			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	101.43557			101.37829			0.00	10,000,000	30,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	101.21697			101.15515			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	101.19912			101.14600			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	101.29366			101.23851			0.00	800,000,000	400,000,000.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.07661			100.01915			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.53748			100.47171			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	99.80383			101.58703			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.39091			100.33474			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	101.44682			101.38957			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.75689			102.66102			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	101.27959			101.20364			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	101.52475			101.46718			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00006			99.94194			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.83797			100.77601			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.90502			100.84229			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond		0.00000	100.83609			100.78490			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILC15	On 07/11/2014	Spot Bond	0.00000		100.66621			100.61496			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		101.15504			101.09152			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.47024		96.50575		7.47024	96.44706			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		101.20836			101.14196			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.47032		104.41639		8.47032	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		101.27689			101.20677			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.92053		104.41639		8.92053	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		101.36061			101.28596			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		101.23583			101.17093			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		101.37739			101.30771			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.42787			101.35571			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.82919			100.76341			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.05000		102.55536		9.03500	102.51384			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY20	On 31/07/2020	Spot Bond	8.06000	108.98781		8.05500	108.94181			2,235,038,000,000.00	277,300,000	1,165,200,000.00
HWAY23	On 07/12/2023	Spot Bond	1.97000	279.80929		1.97000	279.68771			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.99000	285.53831		1.99000	285.41376			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.47000	99.18248		9.49000	98.93299			185,296,649,000,000.00	19,566,700,000	9,160,500,000.00
HWAY35	On 31/07/2035	Spot Bond	9.39500	99.82010		9.44000	99.34235			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	62.31504		100.00000	61.86326			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	16.17780		100.00000	16.06051			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond	100.00000	95.65752		100.00000	94.92545			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	43.39465		100.00000	43.08003			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	22.15068		100.00000	21.99008			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	14.29544		100.00000	14.19180			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	66.13111		100.00000	65.65166			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.72000	116.43945		1.68000	116.82715			15,418,424,000,000.00	8,964,200,000	87,006,453,600.00
I2038	On 31/01/2038	Spot Bond	1.85000	122.03379		1.85000	121.98207			169,308,855,000.00	91,518,300	97,791,672,200.00
I2046	On 31/03/2046	Spot Bond	1.87000	123.83221		1.87000	123.77942			0.00	0	48,672,009,600.00
I2050	On 31/12/2050	Spot Bond	1.91000	131.04816		1.88000	131.96587			312,094,000.00	163,400	24,377,433,600.00
IBC01	On 16/03/2015	Spot Bond	0.00000	95.50000			95.55000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.52000	101.45438		7.50500	101.40119			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.63229			100.58001			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	102.46824			102.41369			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.20500	101.80723		8.15000	101.81806			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.92000	106.22132		7.90500	106.20100			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.02500	101.04766		7.97000	101.07992			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000	100.78658			100.72832			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL33	On 03/11/2016	Spot Bond	0.00000		100.83212			100.77057			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.49000		129.01006		1.49000	128.95912			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.14000		131.01729		2.14000	130.95867			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		101.70378			101.64881			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		102.63776			102.58013			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.04000		106.16721		8.02500	106.14487			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.39761			100.34617			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		101.50059			101.44724			0.00	0	500,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.88056			100.82325			0.00	0	225,000,000.00
IBL45	On 21/12/2018	Spot Bond	8.63500		99.63265		8.62000	99.61564			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.68000		95.20273		8.67500	95.15704			776,860,000,000.00	89,500,000	85,600,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.24076			100.18771			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.12000		100.94303		8.10500	100.92207			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.15000		100.84605		9.14500	100.79488			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.85368			100.79583			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.87869			100.81921			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000		99.78060		7.90000	99.71759			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.41500		100.00713		8.40000	99.98851			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.97218			100.90654			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.62104			100.56349			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.69000		102.54714		7.67500	102.51701			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.37500		103.74650		8.36000	103.73276			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.54500		105.14069		9.54500	105.06079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL61	On 31/03/2019	Spot Bond		0.00000	101.45714			101.39880			0.00	0	500,000,000.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.98957			100.93179			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.90552			100.84687			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.92517			100.86528			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.94466			100.88355			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00527		100.00000	0.00524			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	101.11756			101.06059			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	101.06571			101.00588			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.76000	101.35956		8.75500	101.31135			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	102.03084		5.00000	101.98954			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	102.03084		5.00000	101.98954			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.61923		5.00000	100.57872			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	102.03084		5.00000	101.98954			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.01094		4.00000	99.97848			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		33.52762		100.00000	33.07145			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		33.33847		100.00000	32.88488			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		33.33847		100.00000	32.88488			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	110.36964		9.20000	110.28829			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond		0.00000	101.68955			101.62223			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond		0.00000	101.68955			101.62223			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.65012			100.57950			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.31207		100.00000	7.25848			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond		0.00000	100.56298			100.51087			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		8.95500	100.00891		8.90000	99.92904			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN06H	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.50830			100.42579			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		9.23828		100.00000	9.17130			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		64.45433		100.00000	63.85251			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000		66.66670		100.00000	66.66667			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		74.94867		100.00000	74.48980			0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000		80.75221		100.00000	80.21978		2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
IN441U	On 07/10/2014	Spot Bond	100.00000		95.73586		100.00000	94.99943			0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000		94.03498		100.00000	98.41270			0.00	0	0.00
IN443U	On 21/10/2014	Spot Bond	100.00000		96.84519		100.00000	94.66072			0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		87.89272		100.00000	85.96807			0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		83.45034		100.00000	81.77013			0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		93.76338		100.00000	91.64842			0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		91.02244		100.00000	90.34653			0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		89.46078		100.00000	88.80779			0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		87.95181		100.00000	87.32057			0.00	0	0.00
INA438	On 16/09/2014	Spot Bond	6.20000		99.88124		6.20000	99.88124			0.00	0	0.00
INA439	On 23/09/2014	Spot Bond	6.20000		99.76276		6.20000	99.76276			0.00	0	0.00
INA440	On 30/09/2014	Spot Bond	6.20000		99.64456		6.20000	99.64456			0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.20000		99.52663		6.20000	99.52663			0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.30000		99.39952		6.30000	99.39952			0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.30000		99.28029		6.30000	99.28029			0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.30000		99.04268		6.30000	99.04268			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA446	On 11/11/2014	Spot Bond		6.40000	98.90741		6.40000	98.90741			0.00	0	0.00
INA448	On 25/11/2014	Spot Bond		6.40000	98.66785		6.40000	98.66785			0.00	0	0.00
INA450	On 09/12/2014	Spot Bond		100.00000	81.11111		100.00000	80.57395			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	101.90918			101.83294			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		11.15034	103.24131		11.10560	103.18270			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		11.15034	102.20579		11.10560	102.14777			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	101.93454			101.86502			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond		0.00000	100.06137			100.05449			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	101.89587			101.82776			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	102.92570		6.50000	102.87175			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	99.82993			101.95378			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	95.43341			95.44484			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.93853			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	101.14588			101.08714			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	101.87973			101.80844			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.23203			100.16864			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond		0.00000	99.87295			101.43811			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond		0.00000	99.87391			101.42665			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond		0.00000	100.72308			100.66827			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.60763			100.55296			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.50188			100.44714			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.49619			100.44206			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond		0.00000	102.95438			102.90568			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	101.06472			101.00993			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING254		On 28/11/2014	Spot Bond	0.00000	101.98904			101.93479			0.00	0	0.00
ING257		On 22/12/2014	Spot Bond	0.00000	101.45286			101.39971			0.00	0	0.00
ING263		On 15/01/2015	Spot Bond	0.00000	101.04124			100.98668			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	102.03054			101.94680			0.00	0	0.00
INGR02		On 28/11/2014	Spot Bond	0.00000	100.31896			100.26518			0.00	0	0.00
INGR04		On 08/05/2015	Spot Bond	0.00000	102.51096			102.45301			0.00	0	0.00
INGR05		On 07/11/2014	Spot Bond	0.00000	99.08375			99.03189			0.00	0	0.00
INLV01		On 12/08/2024	Spot Bond	0.00000	100.94152			100.85663			0.00	0	0.00
IP271U		On 09/10/2014	Spot Bond	100.00000	93.83033		100.00000	93.11224			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	101.45362			101.39538			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	101.25567			101.19304			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	101.27283			101.20937			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.71500	103.90700		8.66000	103.95958			0.00	0	0.00
IPF07		On 01/07/2017	Spot Bond	0.00000	101.49944			101.43844			0.00	0	0.00
IPF08		On 01/07/2018	Spot Bond	0.00000	101.53685			101.47434			0.00	0	0.00
IPF09		On 01/07/2019	Spot Bond	0.00000	101.56181			101.49830			0.00	0	0.00
IPFC02		On 15/10/2014	Spot Bond	0.00000	101.03667			100.98651			0.00	0	0.00
IPL10		On 20/05/2021	Spot Bond	9.31000	103.27347		9.30500	103.22143			0.00	0	1,000,000,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	101.88943			101.82587			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	8.52000	107.84643		8.50500	107.81343		1,484,184,000,000.00	174,200,000	174,200,000	766,600,000.00
IPL7		On 05/04/2018	Spot Bond	0.00000	101.39415			101.33151			0.00	0	0.00
IPL8		On 10/10/2020	Spot Bond	0.00000	101.37293			101.30865			0.00	0	0.00
IPL9		On 20/05/2021	Spot Bond	0.00000	100.84052			100.77750			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV012	On 26/11/2014	Spot Bond	0.00000		100.50786			100.43111			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		99.83923			99.76994			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.70000		103.76328		8.68500	103.70207			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		101.54684			101.48333			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.16948			100.09679			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.23000		124.45799		3.23000	124.39140			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.65000		139.99609		3.61500	140.45634			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		101.70364			101.63332			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		101.48698			101.41644			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		101.39436			101.32293			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.06558			99.99988			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		101.81001			101.74057			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.72000		96.81302		3.68000	97.11160			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.72000		103.04974		3.68000	103.19722			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.09218			100.02301			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.78323			100.70893			0.00	0	0.00
IV04Q	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.25500		115.43730		10.24000	115.39074			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		101.38166			101.30127			0.00	0	200,000,000.00
IV19A	On 31/03/2028	Spot Bond	3.75000		138.46668		3.71500	138.91974			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000		95.54974		100.00000	94.80519			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000		99.20000		100.00000	96.87500			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000		95.35436		100.00000	93.23537			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000		90.57464		100.00000	88.66109			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV445U	On 06/11/2014	Spot Bond	100.00000		86.43255		100.00000	84.63187			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000		82.32263		100.00000	99.32886			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000		101.05300			100.99735			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000		100.47373			100.41971			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.20000		96.99321	6.20000	6.20000	96.99321			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.20000		99.49299	6.20000	6.20000	99.49299			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.30000		99.36542	6.30000	6.30000	99.36542			0.00	0	0.00
IVA449	On 04/12/2014	Spot Bond	6.40000		98.51446	6.40000	6.40000	98.51446			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	100.00000		80.75221		100.00000	100.00000			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.73545			100.66892			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		101.58032			101.52261			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.32655			101.26940			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		101.38444			101.32466			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.49313			100.43511			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.53158			100.46495			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.28578			100.22362			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		101.25576			101.19313			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		101.26434			101.20130			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		101.28151			101.21764			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		101.20425			101.14410			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		101.14742			101.08431			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.97080			100.90804			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		99.92083			99.86125			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC024	On 15/11/2016	Spot Bond	0.00000	100.61916			100.55828			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.37848			100.32122			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.37470			100.31801			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	101.53056			101.46624			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	101.20097			101.14445			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	101.04000			100.97933			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.86652			100.81034			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	99.92677			99.87162			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	101.56231			101.49980			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	101.60436			101.54019			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	101.60435			101.54019			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.97500	102.73124		8.96000	102.71610			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	19.05438		100.00000	18.84025			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	11.89036		100.00000	11.73419			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	101.10206			101.04393			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.18000	102.17619		9.17500	102.12665			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.99018			100.92618			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.64067			100.57984			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	87.70235		100.00000	87.08904			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.98547			100.92041			0.00	408,000,000	204,000,000.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	92.30235		100.00000	91.62366			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.25070			101.18723			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	34.81643		100.00000	34.56401			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	101.71096			101.64537			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG07U	On 14/11/2014	Spot Bond	100.00000		85.88235		100.00000	85.28037			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000		84.43057		100.00000	83.85752			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		90.71044		100.00000	90.05470			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		77.93952		100.00000	77.47560			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		89.50741		100.00000	88.86960			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		66.08240		100.00000	65.60331			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00013			99.93999			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00015			99.93768			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.15386			100.08786			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000		75.00030		100.00000	75.00028			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.31537			100.24505			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.11959			101.04241			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.57000		143.43970		8.57500	143.29226			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		101.89884			101.84384			0.00	1,600,000,000	800,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000		101.69405			101.63522			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.37274			100.30994			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.31879			100.25923			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.93233			100.86931			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.62000		98.27586		8.60500	98.24571			80,951,282,000,000.00	9,391,100,000	3,112,300,000.00
LGL03	On 03/04/2018	Spot Bond	8.77000		100.05333		8.75500	100.02704			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.25000		100.40158		9.24500	100.34996			610,500,000,000.00	66,000,000	63,100,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00030			99.91406			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.02000		103.49212		10.00500	103.42660			0.00	0	1,040,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00039			99.90615			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.50791			100.44575			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.54123			100.47520			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.58104			100.51037			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000	101.13827			101.08406			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000	99.58327			99.53118			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000	99.35951			99.30895			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000	98.75432			98.70313			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000	98.53606			98.48378			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000	80.75221	100.00000	80.21978				0.00	0	0.00
MAQ09U	On 14/11/2014	Spot Bond	100.00000	85.88235	100.00000	85.28037				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.22711			100.18454			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.22892			100.18596			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	80.57395	100.00000	80.04386				0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000	89.24205	100.00000	88.59223				0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond	100.00000	92.87532	100.00000	92.17172				0.00	0	0.00
MAQ30U	On 17/09/2014	Spot Bond	100.00000	99.45504	100.00000	98.64865				0.00	0	0.00
MAQ31U	On 25/09/2014	Spot Bond	100.00000	97.33333	100.00000	96.56085				0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	102.60668			102.52164			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000	101.33722			101.28057			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	101.30836			101.25178			0.00	0	1,200,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000	101.91082			101.85581			0.00	0	100,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	102.43092			102.37316			0.00	0	50,000,000.00
MBF033	On 28/03/2016	Spot Bond	0.00000	101.69247			101.63671			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF034	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.27017			100.29373			0.00	0	0.00
MBF036	On 11/11/2014	Spot Bond		0.00000	100.60419			100.55075			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.64076			100.58327			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	101.05651			101.00253			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	101.08181			101.02376			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.67977			100.62429			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.71543			100.65802			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.73239			100.67367			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	87.68570		100.00000	87.07394			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	25.77308		100.00000	25.58623			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	62.92256		100.00000	62.46637			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.55500	105.52821		8.54000	105.51243			402,940,500,000.00	47,100,000	132,100,000.00
MBSA02	On 15/04/2019	Spot Bond		8.44500	105.42819		8.43000	105.41349			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond		0.00000	100.00002			99.93747			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond		0.00000	100.00002			99.94190			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	101.16983			101.11133			0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond		0.00000	103.04437			102.98214			0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond		0.00000	103.06624			103.00358			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	103.17560			103.11076			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	101.31689			101.25322			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	101.38098			101.31451			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.85500	105.18747		7.84000	105.14940			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB4	On 05/01/2019	Spot Bond	8.62500	104.33019	8.61000	104.31236					0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.43500	104.91746	9.43000	104.86514					0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.41500	102.97802	6.40500	102.92721					0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	99.87206		101.56485					0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	99.86737		101.62229					0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.45000	103.02789	9.44500	105.52696					0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.67000	100.78458	7.65500	100.73714				65,136,401,200,000.00	8,492,360,000	16,577,280,000.00	
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.35783		100.29407					0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.78000	102.55717	8.76500	102.52057					0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	99.96133		99.90319					0.00	152,000,000	76,000,000.00
MMIG02	On 17/03/2026	Spot Bond	9.31000	103.56966	9.30500	103.51742					0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	13.58735	100.00000	13.48776					0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.71741		100.66035					0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.48000	102.47104	8.46500	102.43708					0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.62000	102.97601	7.60500	102.92532					0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.42000	105.96056	8.40500	105.92750				757,800,000,000.00	90,000,000	510,000,000.00	
N4A211	On 14/08/2020	Spot Bond	100.89771	6.57506	100.89771	6.52701					0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.66188	100.61875	6.61331					0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.63631		100.57589					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A502	On 14/08/2020	Spot Bond		0.00000	100.64047			100.57964			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.69262			100.62689			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.75317			100.68172			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.63794	100.00000	100.00000	0.63331			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.63794	100.00000	100.00000	0.63331			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.91000	98.93194		8.91000	98.86166			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.59000	99.80494		7.59000	99.74434			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.97000	102.40883		8.96500	102.35899			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond		0.00000	100.98729			100.93496			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		8.76000	102.92786		8.75500	107.56321			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.53891			100.48127			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.24500	102.92183		9.24500	107.70267			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	101.71369			101.65713			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond		8.96000	103.59202		8.95500	103.59239			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.59429			100.53774			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	101.77401			101.71723			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	101.20689			101.15147			0.00	1,000,000,000	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.48650			100.43062			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	99.86626			101.51837			0.00	600,000,000	300,000,000.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	101.48738			101.43136			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	101.56952			101.50763			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.22000	103.15798		7.20500	103.11304		128,679,172,000,000.00	17,822,600,000	9,591,300,000.00	
NBK2B	On 15/09/2015	Spot Bond		0.00000	101.29149			101.23808			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK3A	On 09/09/2019	Spot Bond	8.45500	111.92259		8.44000	111.91026			1,191,309,500,000.00	140,900,000	466,200,000.00
NBK4	On 28/10/2024	Spot Bond	10.74500	35.60713		10.75000	35.56101			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.42000	105.21505		7.40500	105.16104			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	101.45865			101.39823			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	101.23098			101.16334			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.90500	106.52102		7.85000	106.53270			0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.62435			101.56591			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.98665			100.92948			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	102.57723			102.52199			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.49382			101.42661			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.31494			101.24832			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.30089			100.23549			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	91.85081			91.79537			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.26477			100.20261			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	101.06793			101.00434			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.99030			100.92631			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	88.15307			88.09574			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.62667			101.56941			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.66781			100.60220			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	99.86126			99.80139			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN76	On 20/09/2015	Spot Bond	0.00000		99.86876			99.81212			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		102.21030			102.14705			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		99.87335			99.81868			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		99.86472			99.80686			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		99.86482			99.80699			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.87988			100.82032			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		99.84426			99.77766			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.91500		104.27035		9.92000	104.21165			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		99.84522			99.77903			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.95000		103.12674		9.95500	103.06755			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		99.84426			99.77766			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		99.85994			99.80004			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		99.89992			99.83997			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		99.84273			99.77548			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		99.84082			99.77276			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.56000		101.81338		8.54500	101.75831			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		101.22327			101.15061			0.00	0	700,000,000.00
NED14	On 29/11/2023	Spot Bond	0.00000		102.17367			102.10636			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.83500		108.45880		9.82000	108.52460			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		104.95963			104.88965			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		101.19733			101.14323			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.87000		115.02054		11.85500	114.96411			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		110.35266			110.28593			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NHM001	On 04/09/2015	Spot Bond	0.00000		100.74828			100.67329			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.20000		167.74138		2.20000	167.66536			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.50000		105.18493		8.49500	105.13686			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00894			100.03379			0.00	0	0.00
NPL09	On 10/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.13000		106.41251		9.12500	106.35701			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.48302			100.42250			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.63300			100.57727			0.00	0	1,000,000,000.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.45709			100.39983			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.47334			100.41404			0.00	0	1,000,000,000.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.46361			100.40554			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.33000		107.78957		9.32500	107.73702			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.47340			100.41410			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.48307			100.42254			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.47659			100.41688			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.53000		106.37744		9.52500	106.31832			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.49612			100.43396			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.48955			100.42821			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.49279			100.43105			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.61230			100.53551			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.57296			100.50113			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.50251			100.43955			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.31500		117.28498		8.30000	117.26363			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.03000		122.82857		9.00500	122.89901			0.00	0	2,200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA023	On 31/05/2023	Spot Bond		2.09500	172.96665		2.09500	172.88975			0.00	0	8,425,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.61000	123.77804		9.60500	123.72682			0.00	0	3,720,000,000.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.97102			100.90792			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond		0.00000	100.90373			100.84260			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	101.53189			101.47544			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	99.89071			99.83065			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.15876			100.09747			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.39238			100.32983			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.42950			100.35721			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.53076			100.44088			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	16.32333		100.00000	16.20499			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	42.44833		100.00000	42.14058			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		7.37000	105.05223		7.35500	105.00603			40,535,000,000.00	5,500,000	4,062,840,300.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	23.44687		100.00000	23.27688			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	96.70000			96.70000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond		100.00000	65.79569		100.00000	65.31867			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.68302			100.62501			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond		0.00000	100.98920			100.93127			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	100.26176			100.20549			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	100.13474			100.07698			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond		0.00000	100.71419			100.66193			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	101.69316			101.63474			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	102.07799			102.01757			0.00	0	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC003	On 31/10/2019	Spot Bond	0.00000		101.50880			101.44680			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.41000		103.98651		9.40500	103.98417			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.92578			100.86716			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.95238			100.89211			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.96435			100.90334			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.99094			100.92829			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.10521			101.03548			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.13177			101.06040			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.99748			100.93019			0.00	0	0.00
R009	On 15/09/2014	Spot Bond	5.95000		100.00000		5.95000	99.95112		609,426,806,730,000.00	02,424,673,400	06,091,336,600.00	
R009P	On 15/09/2014	Spot Bond	6.27000		100.00000		6.26000	99.94857			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.99000		41.37218		7.99500	41.32321			0.00	0	0.00
R157	On 15/09/2015	Spot Bond	0.00000		100.00000		6.62000	106.49632			0.00	0	5,000,000,000.00
R158	On 15/09/2015	Spot Bond	6.52000		106.65293		6.50500	106.61230		1,380,283,998,696,000.00	11,699,999,800	04,250,836,500.00	
R158P	On 15/09/2015	Spot Bond	6.60500		93.70836		6.55000	93.70902			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.70500		112.52311		6.65000	112.57268		1,514,531,079,805,500.00	25,880,847,100	83,532,177,000.00	
R159P	On 15/09/2016	Spot Bond	6.53500		87.93168		6.48000	87.97965			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.17000		120.27927		8.17500	120.15742		3,648,628,028,837,000.00	70,578,706,100	79,522,296,100.00	
R187P	On 21/12/2026	Spot Bond	7.91000		38.61729		7.91500	38.56997			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.83000		36.10151		7.83500	36.05575			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.69000		285.73067		1.69000	285.61300		12,202,273,200,000.00	7,220,280,000	31,626,107,900.00	
R201	On 21/12/2014	Spot Bond	5.90000		102.76372		5.89000	102.71745			0.00	0	73,800,000,000.00
R202	On 07/12/2033	Spot Bond	1.82000		229.95118		1.80000	230.52713		342,583,878,000.00	188,232,900	55,296,371,300.00	
R2023	On 28/02/2023	Spot Bond	7.84500		99.73615		7.84500	99.67256		3,960,159,187,423,500.00	04,800,406,300	09,957,688,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 15/09/2017	Spot Bond	6.92000	103.54815	6.90500	103.53174					2,459,479,027,248,000.00	55,416,044,400	08,444,224,400.00
R2030	On 31/01/2030	Spot Bond	8.57500	96.12291	8.59500	95.89407					1,518,875,848,210,000.00	77,128,378,800	13,857,678,800.00
R2032	On 31/03/2032	Spot Bond	8.70500	99.72589	8.74500	99.31140					976,701,000,000,000.00	12,200,000,000	31,292,000,000.00
R2037	On 31/01/2037	Spot Bond	8.79500	98.18012	8.84000	97.68548					1,101,648,336,877,000.00	25,258,480,600	91,558,480,600.00
R204	On 21/12/2018	Spot Bond	7.20500	104.73740	7.19000	104.73200					2,177,922,940,105,000.00	02,279,381,000	71,127,254,300.00
R2044	On 31/01/2044	Spot Bond	8.86500	99.88028	8.91000	99.34830					408,676,500,000,000.00	46,100,000,000	08,500,000,000.00
R2048	On 28/02/2048	Spot Bond	8.85500	99.23495	8.90000	98.69023					3,326,686,137,698,000.00	75,684,487,600	36,778,600,000.00
R207	On 15/01/2020	Spot Bond	7.45000	100.33977	7.44500	100.30155					3.38e+017	69,037,547,600	79,114,900,000.00
R208	On 31/03/2021	Spot Bond	7.61000	98.72608	7.60500	98.69040					4,693,544,268,158,000.00	16,760,087,800	53,402,391,600.00
R209	On 31/03/2036	Spot Bond	8.71500	79.08236	8.76000	78.67510					6,755,975,368,800,000.00	75,212,320,000	40,091,742,100.00
R210	On 31/03/2028	Spot Bond	1.75000	173.18468	1.71500	173.80499					436,100,000.00	249,200	25,008,371,400.00
R211	On 31/01/2017	Spot Bond	0.79000	131.10585	0.79000	131.06152					2,370,140,462,000.00	3,000,177,800	82,086,915,600.00
R212	On 31/01/2022	Spot Bond	1.57000	136.09125	1.57000	136.03663					94,934,322,441,000.00	60,467,721,300	74,303,011,800.00
R213	On 28/02/2031	Spot Bond	8.59000	86.41144	8.62500	86.07733					2,384,631,823,966,000.00	77,605,567,400	90,623,419,000.00
R214	On 28/02/2041	Spot Bond	8.80500	76.76376	8.84500	76.38189					3,151,261,388,599,500.00	57,894,535,900	77,170,146,200.00
R226C	On 15/09/2014	Spot Bond	5.87000	100.00000	5.86000	99.95186					0.00	0	0.00
R227C	On 15/03/2015	Spot Bond	6.76500	96.75419	6.71000	96.70186					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.60500	93.70836	6.55000	93.70902					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.52500	90.81803	6.47000	90.84346					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.53500	87.93168	6.48000	87.97965					0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.90500	98.45497	5.89500	98.41060					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.67500	95.10088	6.62000	95.08884					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.54500	92.17602	6.49000	92.18988					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R329C	On 21/06/2016	Spot Bond	6.52500	89.28566	6.47000	89.32302				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.58500	86.35105	6.53000	86.40975				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.89500	82.90822	6.88000	82.89550				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.94500	80.01885	6.93000	80.01204				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.21000	76.59182	7.19500	76.58919				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.19000	73.98765	7.17500	73.99059				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.17000	71.48583	7.15500	71.49397				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.16000	69.04685	7.14500	69.05977				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.41000	65.73984	7.40500	65.71894				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.39000	63.46784	7.38500	63.44929				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.53000	60.64997	7.52500	60.63302				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.50000	58.57226	7.49500	58.55744				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.47000	56.58210	7.46500	56.56929				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.44000	54.67539	7.43500	54.66446				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.40000	52.89292	7.39500	52.88379				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.36000	51.18834	7.35500	51.18090				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	8.11000	46.01014	8.11500	45.95858				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	8.07000	44.39198	8.07500	44.34130				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	8.03000	42.84723	8.03500	42.79742				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.99000	41.37218	7.99500	41.32321				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.95000	39.96330	7.95500	39.91517				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.91000	38.61729	7.91500	38.56997				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.87000	37.33102	7.87500	37.28449				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.83000	36.10151	7.83500	36.05575				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB03	On 15/07/2016	Spot Bond		0.00000	101.59651			101.51607			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.50279			100.43051			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	101.60741			101.52782			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	101.44457			101.36910			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		16.86000		100.00000	16.73777			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		9.76829		100.00000	9.69747			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		18.88008		100.00000	18.74320			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	101.88655			101.83126			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.07770			100.01943			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.57749			100.52326			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	99.82540			101.41421			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond		0.00000	100.48674			100.43459			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	101.20101			101.13828			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.92906			100.87043			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	101.20396			101.14131			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.84400			100.77997			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.12470			100.01223			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	101.30127			101.24467			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	101.13146			101.06917			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.36892			100.30677			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.15059			100.08597			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.78941			100.70237			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP005	On 31/03/2017	Spot Bond	0.00000	88.63981			93.71747			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	87.05243			92.68132			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	88.52235			92.80206			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	88.52235			92.80206			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	102.36695			102.27619			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	88.63059			93.15266			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	88.91890			88.84381			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	103.48448		12.35000	103.38343			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	14.21746		100.00000	14.11438			0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000	101.36342			101.29408			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	101.24564			101.17715			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00003			99.93385			0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000	100.71115			100.64438			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	99.82205			101.69745			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	3.65026		100.00000	3.62351			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	15.90544		100.00000	15.79013			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	36.63574		100.00000	36.37013			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	13.33484		100.00000	13.23816			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	23.40650		100.00000	23.23680			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	105.28912			105.15284			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	78.75848			78.60628			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.91000	109.19080		8.90500	109.13819			560,439,000,000.00	62,900,000	772,800,000.00
RW23	On 10/12/2023	Spot Bond	9.09500	105.05012		9.09500	104.97356			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.74000	106.53062		9.77500	106.17396			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBC2		On 28/04/2016	Spot Bond	0.00000	97.30717		97.65574			0.00	0	0.00
SBK12		On 24/11/2016	Spot Bond	7.90500	109.08588	7.85000	109.13027			0.00	0	2,150,000,000.00
SBK13		On 24/11/2016	Spot Bond	0.00000	100.47477		100.40656			0.00	0	0.00
SBK14		On 01/12/2017	Spot Bond	8.97000	104.66032	8.95500	104.62675			0.00	0	0.00
SBK15		On 23/01/2022	Spot Bond	0.00000	102.22632		102.16375			0.00	0	0.00
SBK16		On 15/03/2023	Spot Bond	0.00000	101.34890		101.28948			0.00	0	0.00
SBK17		On 30/07/2024	Spot Bond	0.00000	101.03259		100.96449			0.00	0	0.00
SBK18		On 24/10/2020	Spot Bond	0.00000	101.19085		101.12153			0.00	0	0.00
SBK19		On 24/10/2019	Spot Bond	0.00000	101.16953		101.10145			0.00	0	0.00
SBK7		On 24/05/2015	Spot Bond	7.17000	104.59150	7.15500	104.54168			0.00	0	1,070,000,000.00
SBK9		On 10/04/2018	Spot Bond	8.70500	102.69702	8.69000	102.67036			0.00	0	2,360,000,000.00
SBN27		On 15/09/2015	Spot Bond	7.98000	105.20637	7.96500	105.15410			0.00	0	0.00
SBN29		On 15/09/2015	Spot Bond	7.96000	105.22598	7.96000	105.15904			0.00	0	0.00
SBN31		On 15/09/2015	Spot Bond	7.77000	105.41258	7.75500	105.36196			0.00	0	0.00
SBN33		On 15/09/2017	Spot Bond	8.32000	99.81748	8.30500	99.79033			0.00	0	0.00
SBN34		On 15/09/2015	Spot Bond	7.91500	105.27013	7.90000	105.21837			0.00	0	0.00
SBN35		On 15/09/2015	Spot Bond	8.06500	105.12308	8.01000	105.10964			0.00	0	0.00
SBN45		On 15/09/2017	Spot Bond	0.00000	99.99994		99.94303			0.00	0	0.00
SBN50		On 23/09/2014	Spot Bond	0.00000	99.80619		101.99758			0.00	0	0.00
SBN51		On 03/10/2016	Spot Bond	0.00000	101.53860		101.47394			0.00	0	0.00
SBS13		On 22/09/2017	Spot Bond	7.97000	102.28662	7.95500	102.26172			0.00	0	0.00
SBS15		On 26/04/2016	Spot Bond	0.00000	101.63210		101.57532			0.00	0	0.00
SBS16		On 22/09/2018	Spot Bond	0.00000	99.86234		99.80308			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS18	On 23/06/2018	Spot Bond		0.00000	103.79253			105.63937			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		8.76000	109.44768		8.75500	109.39710			0.00	0	500,000,000.00
SBS20	On 15/05/2026	Spot Bond		9.82000	104.90903		9.82500	104.79241			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.69441			100.62619			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.81146			100.75728			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.66940			100.60847			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	102.86263			102.80467			0.00	0	500,000,000.00
SBS25	On 24/05/2019	Spot Bond		8.30500	104.88489		8.29000	104.87354			3,302,898,500,000.00	397,700,000	1,257,400,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	13.70156		100.00000	13.61128			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.38500	105.29686		9.38500	105.21816			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	101.17409			101.11753			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		8.89500	101.45292		8.89500	101.38058			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		8.87000	97.68118		8.87500	97.57732			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.05398			99.99999			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.82000	102.25921		9.82500	102.14303			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond		100.00000	8.72734		100.00000	8.68868			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond		100.00000	1.72392		100.00000	1.71628			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.31000	99.17498		9.30500	99.12661			0.00	0	110,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.75500	108.22606		7.70000	108.25448			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.22000	274.64661		2.22000	274.52171			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.43500	129.17323		1.43500	129.12280			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond		0.00000	106.56000			106.78000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		101.24388			101.18403			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		13.42177		100.00000	16.65558			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	2.06000		127.33392		2.06000	127.27778			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.92570		6.50000	102.87175			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		99.97972			99.91508			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		101.58442			101.52126			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		103.63592			103.57387			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.95000		101.35752		8.93500	101.32113			0.00	0	270,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.90274			100.84181			0.00	20,000,000	20,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		101.63890			101.57741			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		99.85191			99.78857			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		99.87485			99.82083			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		14.33015		100.00000	14.22626			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.05837			99.99994			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		57.58344		100.00000	57.04578			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		99.96044			99.90118			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000		98.91599		100.00000	98.11828			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		25.33919		100.00000	25.15548			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		28.64036		100.00000	28.37294			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS18U	On 30/11/2016	Spot Bond	100.00000		21.52597		100.00000	21.32498			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.26000		102.33693		9.24500	102.35043			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.73804			100.66923			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.81040			100.73517			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.95500		103.73929		7.90000	103.77169			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.80500		100.37830		8.79000	100.35662			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.27000		99.94781		8.25500	99.92103			6,491,950,000,000.00	785,000,000	2,312,500,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.50387			100.44218			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.76187			100.70371			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.50730			100.44521			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	100.00000		0.03358		100.00000	0.03313			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	100.00000		0.03358		100.00000	0.03313			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.95980			100.89498			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.02000		104.68315		8.00500	104.64077			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		101.26147			101.20157			0.00	0	200,000,000.00
SSA04	On 16/04/2016	Spot Bond	0.00000		101.50182			101.44359			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		101.20452			101.14228			0.00	0	40,000,000.00
SSA06	On 16/04/2020	Spot Bond	9.16000		98.60811		9.15500	98.55663			2,480,528,000,000.00	270,800,000	1,658,900,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.30653			100.23991			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		101.76837			101.70193			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		101.10326			101.03761			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.21800		91.16823		9.21300	91.12327			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.71000		93.47397		8.70500	93.43175			0.00	0	5,700,000,000.00
SSN006	On 21/12/2014	Spot Bond	7.14500		102.43005		7.13500	102.37381			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN007	On 15/01/2020	Spot Bond		8.71000	95.08155		8.70500	95.03569			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	99.93827			99.87643			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.10000	100.39252		8.08500	100.36701			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.47000	108.59876		2.43000	108.95037			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.15500	101.31082		8.14000	101.29756			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.53430			100.45285			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.77000	107.58875		9.77500	107.46807			0.00	0	5,000,000,000.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.25278			100.19338			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond		0.00000	99.94162			99.88301			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.82000	77.49478		9.85500	77.19955			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	101.16792			101.10364			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	99.84816			99.78263			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	101.16760			101.10581			0.00	0	0.00
SY1108	On 10/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1113	On 16/09/2014	Spot Bond		0.00000	99.98359			99.93435			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond		0.00000	99.39236			99.34172			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond		0.00000	101.06051			100.74236			0.00	7,800,000,000	3,900,000,000.00
SY1139	On 11/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1141	On 15/09/2014	Spot Bond		0.00000	100.00000		0.00000	99.95051			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond		100.00000	85.88235		100.00000	85.28037			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond		0.00000	98.89987			98.84830			0.00	0	0.00
SY1144	On 22/09/2014	Spot Bond		0.00000	99.88053			99.82933			0.00	0	0.00
SY1146	On 16/09/2014	Spot Bond		0.00000	99.98290			99.93159			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1147	On 22/09/2014	Spot Bond	0.00000	99.97938			99.91751			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond	0.00000	99.68710			99.55300			0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond	0.00000	99.96580			99.91451			0.00	0	0.00
SY1152	On 22/09/2014	Spot Bond	0.00000	99.88013			99.82875			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond	0.00000	98.79714			98.74559			0.00	0	0.00
SY1155	On 26/09/2014	Spot Bond	0.00000	99.81061			99.75896			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond	0.00000	99.44373			99.29203			0.00	0	0.00
SY1157	On 29/09/2014	Spot Bond	0.00000	99.75896			99.70731			0.00	0	0.00
SY1158	On 01/12/2014	Spot Bond	0.00000	98.67421			98.62255			0.00	0	0.00
SY1159	On 29/09/2014	Spot Bond	0.00000	99.75898			99.70733			0.00	0	0.00
SY1160	On 06/10/2014	Spot Bond	0.00000	99.63755			99.58577			0.00	0	0.00
SY1161	On 09/10/2014	Spot Bond	0.00000	99.58594			99.53418			0.00	12,500,000,000	12,500,000,000.00
SY1162	On 09/12/2014	Spot Bond	0.00000	98.52555			98.47351			0.00	0	0.00
SY1163	On 10/10/2014	Spot Bond	0.00000	99.56834		100.00000	92.87532			0.00	5,100,000,000	5,100,000,000.00
SY1164	On 10/12/2014	Spot Bond	0.00000	98.53514		100.00000	80.39648			0.00	15,000,000,000	5,000,000,000.00
SY1165	On 29/09/2014	Spot Bond	100.00000	96.30607		100.00000	95.54974			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.98000	104.94839		6.96500	104.90491			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.78000	105.65924		8.78500	105.54957			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	91.42461		100.00000	90.75237			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	38.96005		100.00000	38.67758			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	101.08872			101.03177			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.76950			100.71246			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.25412			100.19440			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.44542			100.39214			0.00	1,100,000,000	550,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS122		On 20/03/2017	Spot Bond	0.00000	99.87681			99.82358			0.00	0	0.00
TFS123		On 20/03/2019	Spot Bond	0.00000	99.87025			99.81421			0.00	0	0.00
TFS125		On 23/10/2014	Spot Bond	0.00000	99.33368			99.28107			0.00	0	0.00
TFS126		On 21/11/2014	Spot Bond	0.00000	98.82580			98.77323			0.00	0	0.00
TFS127		On 04/12/2014	Spot Bond	0.00000	98.63243			98.58115			0.00	0	0.00
TFS83		On 28/07/2015	Spot Bond	0.00000	100.89872			100.84172			0.00	0	0.00
TFS84		On 28/07/2016	Spot Bond	7.95500	102.41110		7.90000	102.44102			0.00	0	0.00
TH10A1		On 18/10/2038	Spot Bond	0.00000	101.15627			101.09453			0.00	0	0.00
TH10A2		On 18/10/2038	Spot Bond	0.00000	101.18815			101.12474			0.00	0	0.00
TH10A3		On 18/07/2017	Spot Bond	7.83000	101.23901		7.83000	101.17565			0.00	0	0.00
TH10A4		On 18/07/2017	Spot Bond	0.00000	101.13874			101.07791			0.00	0	0.00
TH10A5		On 18/07/2017	Spot Bond	0.00000	101.17858			101.11569			0.00	0	0.00
TH10A6		On 18/07/2017	Spot Bond	0.00000	101.19559			101.12967			0.00	0	0.00
TH10A7		On 18/10/2038	Spot Bond	0.00000	101.13874			101.07791			0.00	0	0.00
TH10A8		On 18/10/2038	Spot Bond	0.00000	101.17858			101.11569			0.00	0	0.00
TH10A9		On 18/07/2017	Spot Bond	7.16000	101.13425		7.16000	101.07627			0.00	0	0.00
TH10B1		On 18/10/2038	Spot Bond	0.00000	101.25662			101.18967			0.00	0	0.00
TH10B2		On 18/07/2017	Spot Bond	0.00000	101.25026			101.18363			0.00	0	0.00
TH10C1		On 18/10/2038	Spot Bond	0.00000	101.40296			101.32838			0.00	0	0.00
TH10C2		On 18/07/2017	Spot Bond	0.00000	101.38230			101.30879			0.00	0	0.00
TH10D1		On 18/10/2038	Spot Bond	0.00000	102.00469			101.89852			0.00	0	0.00
TH10D2		On 18/07/2017	Spot Bond	0.00000	101.93366			101.83123			0.00	0	0.00
TH11A1		On 18/07/2041	Spot Bond	0.00000	101.13714			101.07640			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A2	On 18/07/2041	Spot Bond	0.00000		101.18815			101.12474			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.28527		8.73000	101.26175			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		101.13236			101.07186			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		101.17858			101.11569			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.67500		99.68018		8.66000	99.70502			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		101.12279			101.06279			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		101.17858			101.11569			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		101.25980			101.19268			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		101.24229			101.17609			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		101.23593			101.17005			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		101.39978			101.32536			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		101.39343			101.31934			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		101.33778			101.26659			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		101.89417			101.79382			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		101.90049			101.79981			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		101.86889			101.76987			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		101.19311			101.13080			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.66649		101.06155	6.61769			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		101.13236			101.07186			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		101.25246			101.19559			0.00	0	2,000,000,000.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		101.27573			101.20778			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		101.33937			101.26810			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		102.01100			101.90450			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		101.50449			101.44619			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A2	On 18/01/2016	Spot Bond		0.00000	101.16903			101.10795			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	101.18508			101.12318			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	101.16903			101.10795			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	101.18508			101.12318			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	101.19311			101.13080			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	101.15939			101.09881			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	101.18508			101.12318			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	101.27337			101.20692			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	101.27337			101.20692			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	101.27337			101.20692			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	101.40170			101.32864			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	101.43376			101.35906			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	101.39368			101.32104			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	102.03393			101.92819			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	102.07387			101.96606			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	102.05789			101.95092			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		7.42000	107.16710		7.40500	107.11243			0.00	0	1,270,000,000.00
TL20	On 22/02/2020	Spot Bond		9.40000	89.29318		9.39500	89.24597			47,000,000,000,000.00	5,000,000,000	5,000,000,000.00
TN17	On 14/11/2017	Spot Bond		7.76000	107.20666		7.74500	107.18271			21,109,528,000,000.00	2,720,300,000	67,403,350,000.00
TN20	On 17/09/2020	Spot Bond		9.01000	106.74027		9.00500	106.68740			2,264,587,816,000.00	251,341,600	15,778,941,600.00
TN20U	On 14/04/2020	Spot Bond		100.00000	0.79273		100.00000	0.78533			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.16500	113.82527		9.16500	113.74215			0.00	0	6,680,000,000.00
TN25	On 19/08/2025	Spot Bond		9.51000	100.61622		9.51500	100.50652			0.00	0	16,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN27	On 14/11/2027	Spot Bond	9.57000	98.02030		9.57500	97.90994			4,406,028,000,000.00	460,400,000	3,340,100,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.50016			100.52366			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	101.55937			101.50107			0.00	0	2,200,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.62752			100.56583			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.64351			100.58027			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.64511			100.58171			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.72378			100.65270			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.88677			100.79981			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.63366			100.57035			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.47952			101.42420			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.33684			101.27668			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.36549			101.30410			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	101.18842			101.13111			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	101.27115			101.21004			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.58592		10.00000	100.33251			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.59621		9.75000	100.32421			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.60769		100.00000	10.32535			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.93935			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.93566			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.93360			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.93319			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.92170			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.89627			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	13.38630		100.00000	13.21048			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP150	On 02/10/2014	Spot Bond		0.00000	99.73086			99.68336			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond		0.00000	99.05617			99.00817			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond		0.00000	98.84641			98.79900			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	97.86910			97.81955			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	97.25917			97.20167			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	96.36294			96.31859			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	96.81208			96.75615			0.00	0	0.00
TSP162	On 18/09/2014	Spot Bond		0.00000	99.94870			99.89740			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	96.60973			96.55475			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	96.37312			96.31844			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond		0.00000	99.47261			99.42157			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	96.13933			96.08496			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond		0.00000	95.42870			95.37492			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	95.15392			95.09988			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond		0.00000	98.01398			97.96217			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond		0.00000	94.47016			94.41430			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	94.31330			94.25844			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond		0.00000	94.00148			93.94611			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond		0.00000	93.66798			93.61195			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond		0.00000	93.38549			93.32927			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	13.01092		100.00000	12.91659			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond		100.00000	83.48084		100.00000	82.40598			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond		0.00000	100.95553			100.90434			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC059	On 15/10/2014	Spot Bond	0.00000	100.93847			100.88728			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000	100.90724			100.85589			0.00	6,500,000,000	6,500,000,000.00
TWC062	On 20/10/2014	Spot Bond	0.00000	100.89155			100.84012			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000	100.83877			100.78742			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000	100.54687			100.49395			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000	100.47527			100.42247			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000	100.43966			100.38690			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000	101.01034			100.95315			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000	100.49103			100.43210			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000	100.92031			100.86822			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000	100.44308			100.38991			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.01000	108.52243		9.00500	108.46857			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000	101.39609			101.34012			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	101.36353			101.30910			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.74991			100.68909			0.00	0	2,000,000,000.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.77448			100.71169			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.77557			100.71271			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	101.50024			101.44040			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	101.54239			101.48089			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.09500	112.18751		7.04000	112.21634			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.28000	240.21812		1.28000	240.12734			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.84000	104.12648		6.82500	104.07979			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP2	On 28/05/2017	Spot Bond	7.42000	106.47439		7.40500	106.44829			0.00	0	4,100,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.76000	107.47717		7.74500	107.47050			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.07500	106.82937		8.07000	106.78356			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.15000	106.99168		8.14500	106.94819			0.00	0	2,500,000,000.00
Z014	On 30/06/2015	Spot Bond	6.47000	95.08946		6.45500	95.05114			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.40000	93.34671		6.38500	93.31346			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.91500	98.78337		5.90500	98.73806			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.47000	95.07300		6.45500	95.03473			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.15000	70.17897		7.13500	70.19009			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	46.78473		100.00000	46.51895			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	24.76374		100.00000	24.62306			0.00	0	0.00
Total for j-Bonds :										4.02e+017	8,555,880,000	97 794 964 000.00
Grand Total:										4.02e+017	8,556,725,594	97 799 040 162.00