



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](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 01/09/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 01/09/2014	Any day expiry		10.65270	10.65270		10.63730	10.63730		11.03	53,263,500.00	5,000	0.00
\$ / R	On 02/09/2014	Any day expiry		10.66990	10.66990		10.63730	10.63730		10.61	0.00	0	0.00
\$ / R	On 02/09/2014	Any day expiry	10.80	Put	132.05720	0.13206	168.43550	0.16844	132.057	14.58	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry	10.90	Call	0.29210	0.00029	1.97630	0.00198	0.292	17.22	0.00	0	5,000.00
\$ / R	On 02/09/2014	Any day expiry	10.90	Put	230.39210	0.23039	264.67630	0.26468	230.392	17.22	0.00	0	5,000.00
\$ / R	On 08/09/2014	Any day expiry		10.67670	10.67670		10.64440	10.64440		9.16	0.00	0	0.00
\$ / R	On 08/09/2014	Any day expiry	10.74	Call	33.18180	0.03318	33.26200	0.03326	33.182	10.07	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future		10.68870	10.68870		10.65640	10.65640		9.74	69,027,624.60	6,458	653,785.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.80	Put	0.00000	0.00000	0.01460	0.00001	0.000	12.97	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.88	Put	0.00000	0.00000	0.01610	0.00002	0.000	13.18	0.00	0	26,804.00
\$ / R	On 15/09/2014	Foreign Exchange Future	8.90	Put	0.00000	0.00000	0.01650	0.00002	0.000	13.24	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.00	Put	0.00000	0.00000	0.01870	0.00002	0.000	13.51	0.00	0	35,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	9.78	Put	0.07700	0.00008	0.18950	0.00019	0.077	14.61	0.00	0	920.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.00	Put	0.52010	0.00052	1.05370	0.00105	0.520	13.51	0.00	0	72,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.10	Put	1.21000	0.00121	2.25300	0.00225	1.210	13.01	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.19	Put	2.51490	0.00251	4.36100	0.00436	2.515	12.54	0.00	0	6,220.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.20	Put	2.72130	0.00272	4.68840	0.00469	2.721	12.48	0.00	0	48,650.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.21	Put	2.94410	0.00294	5.03920	0.00504	2.944	12.43	0.00	0	15,296.00

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	10.23	Put	3.44340		0.00344		5.81720	0.00582	3.443	12.32	0.00	0	27,284.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.25	Put	4.02350		0.00402		6.70880	0.00671	4.024	12.21	0.00	0	10,900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.30	Put	5.91100		0.00591		9.53600	0.00954	5.911	11.94	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.38	Put	10.76430		0.01076		16.46750	0.01647	10.764	11.50	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Call	301.15960		0.30116	275.20930	0.27521		301.160	11.39	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.40	Put	12.45960		0.01246	18.80930	0.01881		12.460	11.39	0.00	0	900.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.48	Put	21.98720		0.02199	31.48440	0.03148		21.987	10.95	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Call	213.92190		0.21392	192.04800	0.19205		213.922	10.84	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.50	Put	25.22190		0.02522	35.64800	0.03565		25.222	10.84	0.00	0	13,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.51	Call	205.69210		0.20569	184.30280	0.18430		205.692	10.78	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.52	Put	28.87180		0.02887	40.28030	0.04028		28.872	10.73	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.55	Put	35.21370		0.03521	48.19090	0.04819		35.214	10.57	0.00	0	10,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Call	158.78100		0.15878	140.56050	0.14056		158.781	10.46	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.57	Put	40.08100		0.04008	54.16050	0.05416		40.081	10.46	0.00	0	4,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.59	Put	45.50890		0.04551	60.72820	0.06073		45.509	10.35	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Call	137.14600		0.13715	120.64800	0.12065		137.146	10.29	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.60	Put	48.44600		0.04845	64.24800	0.06425		48.446	10.29	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.62	Call	123.49360		0.12349	108.17830	0.10818		123.494	10.18	0.00	0	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.65	Put	65.57160		0.06557	84.36060	0.08436		65.572	10.02	0.00	0	52,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.67	Call	92.34780		0.09235	82.12410	0.08212		92.348	9.91	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.71	Put	93.06530		0.09307	120.52840	0.12053		93.065	9.81	0.00	0	20,159.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.73	Call	64.10030		0.06410	60.29820	0.06030		64.100	9.93	0.00	0	18,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.75	Call	57.14600		0.05715	54.26130	0.05426		57.146	10.06	0.00	0	1,050.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.80	Call	42.57620		0.04258	41.50480	0.04150		42.576	10.38	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Call	37.75510		0.03776	37.23450	0.03723		37.755	10.51	0.00	0	2,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.82	Put	169.05510		0.16906	200.83450	0.20083		169.055	10.51	0.00	0	9,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.83	Put	176.83730		0.17684	208.85880	0.20886		176.837	10.57	0.00	0	6,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.84	Call	33.44070		0.03344	33.38330	0.03338		33.441	10.64	0.00	0	5,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.87	Call	27.82360		0.02782	28.31480	0.02831		27.824	10.83	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.89	Call	24.58730		0.02459	25.35900	0.02536		24.587	10.96	0.00	0	3,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.90	Call	23.10740		0.02311	23.99690	0.02400		23.107	11.02	0.00	0	1,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	10.93	Call	19.16460		0.01916	20.32900	0.02033		19.165	11.21	0.00	0	7,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Call	12.34710		0.01235	13.80320	0.01380		12.347	11.66	0.00	0	20,000.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.00	Put	323.64710		0.32365	357.40320	0.35740		323.647	11.66	0.00	0	402.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.10	Call	6.58730		0.00659	7.97920	0.00798		6.587	12.30	0.00	0	1,550.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.11	Call	6.18800		0.00619	7.55800	0.00756		6.188	12.37	0.00	0	14,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.25	Call	2.61580		0.00262	3.60520	0.00361		2.616	13.26	0.00	0	100.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.35	Call	1.59070		0.00159	2.18330	0.00218		1.591	14.09	0.00	0	4,700.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.40	Call	1.25790		0.00126	1.71340	0.00171		1.258	14.50	0.00	0	3,300.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.47	Call	0.91980		0.00092	1.23250	0.00123		0.920	15.08	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.49	Call	0.84380		0.00084	1.12420	0.00112		0.844	15.24	0.00	0	3,350.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Call	0.80860		0.00081	1.07410	0.00107		0.809	15.33	0.00	0	37,800.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.50	Put	812.10860		0.81211	844.67410	0.84467		812.109	15.33	0.00	0	600.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.51	Call	0.77520		0.00078	1.02650	0.00103		0.775	15.41	0.00	0	250.00
\$ / R	On 15/09/2014	Foreign Exchange Future	11.85	Call	0.20810		0.00021	0.27280	0.00027		0.208	18.09	0.00	0	10,850.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Call	0.11930		0.00012	0.17340	0.00017		0.119	19.15	0.00	0	35,500.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.00	Put	1,311.41930		1.31142	1,343.77340	1.34377		1,311.419	19.15	0.00	0	397.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.27	Call	0.05000		0.00005	0.08690	0.00009		0.050	21.04	0.00	0	10,000.00

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\$ / R	On 15/09/2014	Foreign Exchange Future	12.35	Call	0.03980	0.00004	0.07280	0.00007	0.040	21.60	0.00	0	23,934.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.39	Call	0.03570	0.00004	0.06700	0.00007	0.036	21.89	0.00	0	2,870.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.44	Call	0.03120	0.00003	0.06050	0.00006	0.031	22.24	0.00	0	15,296.00
\$ / R	On 15/09/2014	Foreign Exchange Future	12.75	Call	0.01520	0.00002	0.03520	0.00004	0.015	24.41	0.00	0	16,275.00
\$ / R	On 22/09/2014	Any day expiry			10.70090	10.70090	10.66850	10.66850		9.76	0.00	0	0.00
\$ / R	On 26/09/2014	Any day expiry			10.70780	10.70780	10.67540	10.67540		9.84	0.00	0	1,500.00
\$ / R	On 26/09/2014	Any day expiry	10.80	Put	169.35160	0.16935	197.15510	0.19716	169.352	10.47	0.00	0	500.00
\$ / R	On 26/09/2014	Any day expiry	13.10	Call	0.12750	0.00013	0.16010	0.00016	0.128	23.93	0.00	0	500.00
\$ / R	On 29/09/2014	Any day expiry			10.71300	10.71300	10.68060	10.68060		9.72	0.00	0	0.00
\$ / R	On 29/09/2014	Any day expiry	8.30	Put	0.00850	0.00001	0.00850	0.00001	0.009	23.92	0.00	0	5,000.00
\$ / R	On 29/09/2014	Any day expiry	10.96	Call	46.50120	0.04650	45.36250	0.04536	46.501	11.34	0.00	0	5,000.00
\$ / R	On 30/09/2014	Any day expiry			10.71480	10.71480	10.68230	10.68230		9.75	0.00	0	1,748.00
\$ / R	On 08/10/2014	Any day expiry			10.72890	10.72890	10.69670	10.69670		10.07	0.00	0	0.00
\$ / R	On 08/10/2014	Any day expiry	10.74	Call	131.60300	0.13160	123.02060	0.12302	131.603	10.05	0.00	0	250.00
\$ / R	On 29/10/2014	Any day expiry			10.76640	10.76640	10.73520	10.73520		10.04	0.00	0	0.00
\$ / R	On 29/10/2014	Any day expiry	8.30	Put	0.04490	0.00004	0.07790	0.00008	0.045	18.76	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	10.80	Put	193.73180	0.19373	216.49110	0.21649	193.732	10.29	0.00	0	500.00
\$ / R	On 29/10/2014	Any day expiry	11.25	Call	57.41670	0.05742	56.92300	0.05692	57.417	12.54	0.00	0	5,000.00
\$ / R	On 29/10/2014	Any day expiry	13.33	Call	0.87190	0.00087	0.94710	0.00095	0.872	19.57	0.00	0	500.00
\$ / R	On 04/11/2014	Any day expiry			10.77720	10.77720	10.74620	10.74620		10.04	0.00	0	0.00
\$ / R	On 04/11/2014	Any day expiry	10.16	Put	13.11700	0.01312	17.48560	0.01749	13.117	9.57	0.00	0	3,882.00
\$ / R	On 04/11/2014	Any day expiry	11.91	Call	19.78400	0.01978	21.53860	0.02154	19.784	15.52	0.00	0	3,882.00
\$ / R	On 05/11/2014	Any day expiry			10.77900	10.77900	10.74790	10.74790		10.05	0.00	0	0.00
\$ / R	On 05/11/2014	Any day expiry	10.75	Call	197.03920	0.19704	187.40790	0.18741	197.039	10.05	0.00	0	10,000.00
\$ / R	On 05/11/2014	Any day expiry	11.20	Call	75.22950	0.07523	74.35270	0.07435	75.229	12.22	0.00	0	10,000.00
\$ / R	On 25/11/2014	Any day expiry			10.81570	10.81570	10.78320	10.78320		10.23	0.00	0	0.00
\$ / R	On 25/11/2014	Any day expiry	10.80	Put	204.98670	0.20499	229.55070	0.22955	204.987	10.23	0.00	0	500.00
\$ / R	On 25/11/2014	Any day expiry	13.61	Call	1.88500	0.00189	1.99940	0.00200	1.885	18.69	0.00	0	500.00
\$ / R	On 28/11/2014	Any day expiry			10.82120	10.82120	10.78850	10.78850		10.23	0.00	0	0.00
\$ / R	On 28/11/2014	Any day expiry	8.30	Put	0.23800	0.00024	0.31550	0.00032	0.238	17.56	0.00	0	5,000.00
\$ / R	On 28/11/2014	Any day expiry	11.25	Call	103.77950	0.10378	103.43140	0.10343	103.780	12.25	0.00	0	5,000.00
\$ / R	On 10/12/2014	Any day expiry			10.84380	10.84380	10.81080	10.81080		10.34	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry			10.84570	10.84570	10.81270	10.81270		10.55	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future			10.84760	10.84760	10.81470	10.81470		10.57	128,771,859.60	11,871	143,321.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	2.09930	0.00210	2.59230	0.00259	2.099	14.03	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	4.02520	0.00403	4.90290	0.00490	4.025	12.39	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	8.38320	0.00838	10.65360	0.01065	8.383	10.87	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	11.74060	0.01174	14.68220	0.01468	11.741	10.65	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	17.42620	0.01743	21.38920	0.02139	17.426	10.38	1,010,719.60	58,000	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	771.61720	0.77162	743.73900	0.74374	771.617	10.16	0.00	0	1,260.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	24.01720	0.02402	29.03900	0.02904	24.017	10.16	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	592.08790	0.59209	569.61760	0.56962	592.088	9.72	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	52.28170	0.05228	63.64210	0.06364	52.282	9.78	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	54.37450	0.05437	65.96800	0.06597	54.374	9.79	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	56.52470	0.05652	68.35320	0.06835	56.525	9.81	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	61.00430	0.06100	73.30360	0.07330	61.004	9.84	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	65.72890	0.06573	78.49960	0.07850	65.729	9.87	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	75.92690	0.07593	89.63650	0.08964	75.927	9.93	0.00	0	2,491.00

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\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	78.63560	0.07864	92.57950	0.09258	78.636	9.95	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	90.12630	0.09013	104.99870	0.10500	90.126	10.01	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	93.16420	0.09316	108.26720	0.10827	93.164	10.03	0.00	0	34,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	99.44380	0.09944	115.00490	0.11500	99.444	10.06	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	109.37190	0.10937	125.60940	0.12561	109.372	10.10	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	127.29440	0.12729	144.63250	0.14463	127.294	10.18	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	138.88360	0.13888	156.86390	0.15686	138.884	10.23	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	168.37180	0.16837	187.78320	0.18778	168.372	10.34	0.00	0	2,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	299.65930	0.29966	286.75240	0.28675	299.659	10.38	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	294.36020	0.29436	281.64370	0.28164	294.360	10.40	0.00	0	3,900.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	273.85640	0.27386	261.88000	0.26188	273.856	10.46	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	264.01700	0.26402	252.39500	0.25239	264.017	10.49	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	226.84650	0.22685	249.81590	0.24982	226.847	10.52	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.83	Call	249.76460	0.24976	240.67270	0.24067	249.765	10.54	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	236.72110	0.23672	229.52850	0.22953	236.721	10.61	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	221.87180	0.22187	215.52370	0.21552	221.872	10.78	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	293.79100	0.29379	320.93600	0.32094	293.791	10.91	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	307.10120	0.30710	334.62030	0.33462	307.101	10.99	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	188.97310	0.18897	184.46530	0.18447	188.973	11.20	944,865.50	5,000	32,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	341.37310	0.34137	369.76530	0.36977	341.373	11.20	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	171.85260	0.17185	168.26840	0.16827	171.853	11.46	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	413.81400	0.41381	443.68290	0.44368	413.814	11.63	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	149.38080	0.14938	146.96620	0.14697	149.381	11.84	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	490.78070	0.49078	521.81380	0.52181	490.781	12.05	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	112.36020	0.11236	111.70300	0.11170	112.360	12.64	0.00	0	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	103.05800	0.10306	102.90530	0.10291	103.058	12.89	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Call	89.80570	0.08981	90.16710	0.09017	89.806	13.33	0.00	0	350.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	77.67980	0.07768	78.45660	0.07846	77.680	13.80	0.00	0	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	75.71400	0.07571	76.55150	0.07655	75.714	13.89	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	74.75460	0.07475	75.62180	0.07562	74.755	13.93	0.00	0	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	48.60520	0.04861	49.72460	0.04972	48.605	15.46	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	47.99850	0.04800	49.13740	0.04914	47.999	15.50	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	42.95420	0.04295	44.24670	0.04425	42.954	15.82	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	34.35990	0.03436	35.86280	0.03586	34.360	16.49	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	33.97320	0.03397	35.48260	0.03548	33.973	16.53	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	16.99730	0.01700	17.28230	0.01728	16.997	19.02	0.00	0	36,002.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	14.77940	0.01478	15.02420	0.01502	14.779	18.93	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	9.50900	0.00951	9.67690	0.00968	9.509	18.67	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	9.03750	0.00904	9.19790	0.00920	9.038	18.64	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.09830	0.00010	0.10850	0.00011	0.098	17.40	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry	10.85	Call	10.85340	10.85340	10.82040	10.82040	10.85340	10.57	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	217.18370	0.21718	240.71140	0.24071	217.184	10.49	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	2.11060	0.00211	2.39380	0.00239	2.111	17.69	0.00	0	500.00
\$ / R	On 23/12/2014	Any day expiry	10.86	Call	10.86880	10.86880	10.83580	10.83580	10.86880	10.61	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	8.30	Put	0.68560	0.00069	0.95040	0.00095	0.686	17.28	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.20	Call	157.91800	0.15792	155.00850	0.15501	157.918	12.02	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	10.93	Call	10.93800	10.93800	10.90520	10.90520	10.93800	10.91	0.00	0	1,245.00
\$ / R	On 28/01/2015	Any day expiry	8.30	Put	1.53510	0.00154	2.23700	0.00224	1.535	16.68	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	233.87350	0.23387	254.02190	0.25402	233.873	10.75	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.20	Call	223.80940	0.22381	218.04270	0.21804	223.809	12.01	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	30.86460	0.03086	31.17440	0.03117	30.865	23.82	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			10.99180	10.99180	10.95920	10.95920		11.27	0.00	0	0.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	241.17160	0.24117	259.30230	0.25930	241.172	10.85	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	42.40970	0.04241	42.68230	0.04268	42.410	23.97	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			10.99370	10.99370	10.96110	10.96110		11.26	0.00	0	0.00
\$ / R	On 26/02/2015	Any day expiry	8.30	Put	2.53760	0.00254	3.96710	0.00397	2.538	16.41	0.00	0	5,000.00
\$ / R	On 26/02/2015	Any day expiry	11.15	Call	290.55960	0.29056	282.20940	0.28221	290.560	11.78	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.02850	11.02850	10.99590	10.99590		11.36	110,285.00	10	39,712.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	54.18100	0.05418	60.49960	0.06050	54.181	10.69	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	86.43460	0.08643	95.40530	0.09541	86.435	10.42	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	130.81860	0.13082	142.73140	0.14273	130.819	10.38	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	224.05680	0.22406	240.39850	0.24040	224.057	10.86	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	242.43030	0.24243	259.49110	0.25949	242.430	10.94	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	296.99500	0.29700	315.96460	0.31596	296.995	11.16	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	151.20370	0.15120	149.44150	0.14944	151.204	14.62	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	95.66050	0.09566	95.80680	0.09581	95.660	16.47	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	72.52160	0.07252	73.29630	0.07330	72.522	17.79	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	63.48850	0.06349	63.81060	0.06381	63.489	23.15	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.04980	11.04980	11.01730	11.01730		11.58	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	250.79700	0.25080	267.60640	0.26761	250.797	11.03	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	44.77950	0.04478	44.19070	0.04419	44.779	23.54	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry			11.11190	11.11190	11.07930	11.07930		11.78	0.00	0	0.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	256.75400	0.25675	270.92010	0.27092	256.754	11.12	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	50.77460	0.05077	49.87250	0.04987	50.775	23.28	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.16810	11.16810	11.13560	11.13560		11.95	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	260.73870	0.26074	272.65010	0.27265	260.739	11.17	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	50.03730	0.05004	48.77670	0.04878	50.037	22.78	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.19940	11.19940	11.16700	11.16700		12.12	0.00	0	20,148.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	406.84160	0.40684	424.26950	0.42427	406.842	11.84	0.00	0	1,500.00
\$ / R	On 26/06/2015	Any day expiry			11.22680	11.22680	11.19470	11.19470		12.16	0.00	0	1,386.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	265.96910	0.26597	278.19550	0.27820	265.969	11.27	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	51.44860	0.05145	50.63890	0.05064	51.449	22.74	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.29160	11.29160	11.26010	11.26010		12.47	0.00	0	0.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	267.97480	0.26797	282.38250	0.28238	267.975	11.30	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	63.10480	0.06310	60.64280	0.06064	63.105	23.00	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.34850	11.34850	11.31760	11.31760		12.60	0.00	0	0.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	269.26740	0.26927	284.52940	0.28453	269.267	11.31	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	65.52140	0.06552	62.42920	0.06243	65.521	22.97	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.38620	11.38620	11.35540	11.35540		12.63	37,574,460.00	3,300	360.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	195.77170	0.19577	205.96600	0.20597	195.772	11.35	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	993.39210	0.99339	973.31820	0.97332	993.392	11.35	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	411.79830	0.41180	403.62830	0.40363	411.798	14.23	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	247.37910	0.24738	241.97790	0.24198	247.379	16.75	0.00	0	18,946.00
\$ / R	On 28/09/2015	Any day expiry			11.41670	11.41670	11.38580	11.38580		12.78	0.00	0	0.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	274.78030	0.27478	288.21720	0.28822	274.780	11.48	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	66.07310	0.06607	63.46810	0.06347	66.073	22.56	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2015	Any day expiry		11.48200	11.48200		11.45100	11.45100		12.94	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	279.33610	0.27934	292.53930	0.29254	279.336	11.62	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	74.15280	0.07415	70.73370	0.07073	74.153	22.45	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry		11.54300	11.54300		11.51190	11.51190		13.07	0.00	0	0.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	282.01190	0.28201	295.07790	0.29508	282.012	11.72	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	67.29320	0.06729	63.69000	0.06369	67.293	22.20	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future		11.57780	11.57780		11.54660	11.54660		13.18	0.00	0	0.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	939.76370	0.93976	923.82410	0.92382	939.764	11.95	0.00	0	500.00
\$ / R	On 21/12/2015	Any day expiry		11.59960	11.59960		11.56840	11.56840		13.28	0.00	0	0.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	282.65180	0.28265	294.95930	0.29496	282.652	11.76	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	66.07190	0.06607	58.60670	0.05861	66.072	22.23	0.00	0	300.00
\$ / R MAXI	On 15/09/2014	Foreign Exchange Future		10.68870	10.68870		10.65640	10.65640		9.74	0.00	0	1,265.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future		10.84760	10.84760		10.81470	10.81470		10.57	0.00	0	110.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future	10.72	Call	30,502.79010	0.30503	29,192.84790	0.29193	30,502.790	10.37	0.00	0	200.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future		11.02850	11.02850		10.99590	10.99590		11.36	0.00	0	5.00
£ / R	On 15/09/2014	Foreign Exchange Future		17.76420	17.76420		17.69280	17.69280		9.92	1,012,559.40	57	61,206.00
£ / R	On 15/09/2014	Foreign Exchange Future	16.50	Put	0.69690	0.00070	1.09520	0.00110	0.697	14.47	0.00	0	11,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.20	Put	16.22020	0.01622	23.26510	0.02327	16.220	12.05	0.00	0	15,000.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.35	Put	29.80590	0.02981	41.77240	0.04177	29.806	11.47	0.00	0	3,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.60	Put	77.50480	0.07750	103.40880	0.10341	77.505	10.50	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	17.65	Put	92.70870	0.09271	122.29820	0.12230	92.709	10.31	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.01	Call	1.92230	0.00192	1.72390	0.00172	1.922	14.99	0.00	0	2,750.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.44	Call	0.53000	0.00053	0.48170	0.00048	0.530	16.68	0.00	0	21,200.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.48	Call	0.47420	0.00047	0.43560	0.00044	0.474	16.84	0.00	0	1,700.00
£ / R	On 15/09/2014	Foreign Exchange Future	19.70	Call	0.16350	0.00016	0.26270	0.00026	0.164	17.01	0.00	0	20,000.00
£ / R	On 12/12/2014	Foreign Exchange Future		18.01430	18.01430		17.94180	17.94180		10.40	0.00	0	13,155.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	727.24940	0.72725	782.70620	0.78271	727.249	11.50	0.00	0	500.00
£ / R	On 23/01/2015	Any day expiry		18.14040	18.14040		18.06810	18.06810		10.69	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	538.86600	0.53887	583.46550	0.58347	538.866	10.94	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	726.95820	0.72696	777.04480	0.77704	726.958	11.50	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	821.34630	0.82135	873.61360	0.87361	821.346	11.76	0.00	0	4,697.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	49.70590	0.04971	46.76570	0.04677	49.706	15.29	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	29.91570	0.02992	29.31090	0.02931	29.916	16.02	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	29.83340	0.02983	29.23410	0.02923	29.833	16.08	0.00	0	4,697.00
£ / R	On 16/03/2015	Foreign Exchange Future		18.29380	18.29380		18.22220	18.22220		11.17	0.00	0	1,000.00
£ / R	On 12/06/2015	Foreign Exchange Future		18.55470	18.55470		18.48340	18.48340		11.84	0.00	0	240.00
¥ / R	On 15/09/2014	Foreign Exchange Future		0.10255	0.10255		0.10257	0.10257		9.20	0.00	0	2,755.00
¥ / R	On 12/12/2014	Foreign Exchange Future		0.10415	0.10415		0.10417	0.10417		10.61	0.00	0	16,359.00
¥ / R	On 16/03/2015	Foreign Exchange Future		0.10599	0.10599		0.10602	0.10602		12.24	0.00	0	50.00
€ / R	On 15/09/2014	Foreign Exchange Future		14.04100	14.04100		14.04170	14.04170		9.60	1,853,412.00	132	65,046.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.54	Put	6.70150	0.00670	8.12830	0.00813	6.701	11.40	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	13.85	Put	41.67200	0.04167	47.34010	0.04734	41.672	10.30	0.00	0	21,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.00	Put	87.80860	0.08781	95.67440	0.09567	87.809	9.77	0.00	0	13,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	14.33	Put	314.59840	0.31460	322.10550	0.32211	314.598	10.63	0.00	0	800.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 15/09/2014	Foreign Exchange Future	15.71	Call	0.09300		0.00009		0.13320	0.00013	0.093	17.87	0.00	0	49,000.00
€ / R	On 15/09/2014	Foreign Exchange Future	16.34	Call	0.01750		0.00002		0.02510	0.00003	0.018	21.03	0.00	0	800.00
€ / R	On 12/12/2014	Foreign Exchange Future			14.25920		14.25920		14.25900	14.25900		10.29	3,479,244.80	244	15,831.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.50	Put	53.70850		0.05371		53.56290	0.05356	53.709	9.80	0.00	0	1,737.00
€ / R	On 12/12/2014	Foreign Exchange Future	13.74	Put	102.65870		0.10266		103.94400	0.10394	102.659	9.88	0.00	0	650.00
€ / R	On 12/12/2014	Foreign Exchange Future	16.30	Call	29.94810		0.02995		33.69310	0.03369	29.948	15.85	0.00	0	1,737.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.50860		14.50860		14.50810	14.50810		11.00	362,715.00	25	7,650.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	225.03650		0.22504		0.00000	0.00000	225.037	10.39	1,282,708.05	5,700	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	232.69700		0.23270		0.00000	0.00000	232.697	10.41	1,977,924.50	8,500	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	249.16720		0.24917		0.00000	0.00000	249.167	12.66	2,840,506.08	11,400	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	243.51030		0.24351		0.00000	0.00000	243.510	12.73	4,139,675.10	17,000	8,500.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.74750		14.74750		14.74740	14.74740		11.64	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			522.61300		522.61300		522.97700	522.97700			0.00	0	0.00
AL12	On 05/02/2015	Index Future			530.93400		530.93400		531.31800	531.31800			0.00	0	0.00
AL12	On 07/05/2015	Index Future			540.13500		540.13500		540.55900	540.55900			0.00	0	0.00
AL37	On 06/11/2014	Index Future			439.94800		439.94800		440.17400	440.17400			0.00	0	0.00
AL37	On 05/02/2015	Index Future			446.95200		446.95200		447.19500	447.19500			0.00	0	0.00
AL7T	On 06/11/2014	Index Future			520.43800		520.43800		520.66100	520.66100			0.00	0	1.00
AL7T	On 05/02/2015	Index Future			528.72500		528.72500		528.96500	528.96500			0.00	0	0.00
ALBI	On 06/11/2014	Index Future			473.82700		473.82700		474.10100	474.10100			0.00	0	585.00
ALBI	On 05/02/2015	Index Future			481.37100		481.37100		481.66200	481.66200			0.00	0	65.00
ALBI	On 07/05/2015	Index Future			489.71300		489.71300		490.03900	490.03900			0.00	0	0.00
AU\$ / R	On 15/09/2014	Foreign Exchange Future			9.97900		9.97900		9.95480	9.95480		8.19	0.00	0	13,740.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			10.06480		10.06480		10.04070	10.04070		9.24	0.00	0	11,688.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	25.97820		0.02598		31.25340	0.03125	25.978	9.66	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	89.49860		0.08950		102.76710	0.10277	89.499	9.25	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	203.54760		0.20355		198.50780	0.19851	203.548	9.24	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	42.53380		0.04253		44.36760	0.04437	42.534	11.31	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	37.91050		0.03791		39.80880	0.03981	37.911	11.44	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			10.16700		10.16700		10.14450	10.14450		10.41	0.00	0	2,452.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			10.26520		10.26520		10.24200	10.24200		11.01	0.00	0	1,050.00
CAD/ R	On 15/09/2014	Foreign Exchange Future			9.83490		9.83490		9.82140	9.82140		7.50	0.00	0	100.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.96040		9.96040		9.94660	9.94660		9.72	0.00	0	0.00
CF CANDO CAFD	On 12/12/2014	Can-Do Future			10.08240		10.08240		-6.21350	-6.21350			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			651.10460		651.10460		629.14060	629.14060			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			739.89660		739.89660		716.51480	716.51480			0.00	0	2,913.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFJ	On 12/12/2014	Can-Do Future		222.96940	222.96940		-223.88530	-223.88530			0.00	0	4,362.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future		576.78870	576.78870		556.79620	556.79620			0.00	0	1,871.00
CF CANDO CAFM	On 15/09/2014	Can-Do Future		10.25020	10.25020		11.30360	11.30360			0.00	0	5,000.00
CF CANDO CAFX	On 02/09/2014	Can-Do Future		10.15180	10.15180		20.21470	20.21470			0.00	0	6,000.00
CHF / R	On 15/09/2014	Foreign Exchange Future		11.62980	11.62980		11.63510	11.63510		10.32	69,778.80	6	0.00
CHF / R	On 12/12/2014	Foreign Exchange Future		11.81530	11.81530		11.82050	11.82050		10.86	0.00	0	6,452.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.03070	12.03070		12.03640	12.03640		11.66	0.00	0	175.00
CNH / R	On 15/09/2014	Foreign Exchange Future		1.73810	1.73810		1.73180	1.73180		9.55	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future		1.75340	1.75340		1.74770	1.74770		10.00	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		124.61217	124.61217		124.61559	124.61559			0.00	0	0.00
EL28	On 05/02/2015	Bond Future		126.61258	126.61258		126.61868	126.61868			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 06/11/2014	Bond Future		9.41068	84.44862		9.40136	84.51968			0.00	0	6,220.00
ES33	On 05/02/2015	Bond Future		9.49410	85.79404		9.48426	85.86792			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.56114	83.49264		9.55041	83.57218			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		471.99200	471.99200		472.25400	472.25400			18,879,680.00	4	396.00
GOVI	On 05/02/2015	GOVI		479.50700	479.50700		479.78600	479.78600			0.00	0	45.00
GOVI	On 07/05/2015	GOVI		487.81700	487.81700		488.13000	488.13000			0.00	0	0.00
I2025	On 06/11/2014	Bond Future		118.35889	118.35889		118.36291	118.36291			0.00	0	16.00
I2025	On 05/02/2015	Bond Future		119.10476	119.10476		119.11133	119.11133			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 06/11/2014	Bond Future	123.23003		123.23003		123.23361	123.23361			6,900,881.68	56	1,860.00
I2038	On 05/02/2015	Bond Future	123.90985		123.90985		123.91590	123.91590			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	123.70066		123.70066		123.70398	123.70398			0.00	0	5,389.00
I2046	On 05/02/2015	Bond Future	125.68621		125.68621		125.69233	125.69233			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	133.47997		133.47997		133.48390	133.48390			0.00	0	2,490.00
I2050	On 05/02/2015	Bond Future	134.17797		134.17797		134.18456	134.18456			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	220.48800		220.48800		220.53000	220.53000			0.00	0	1,192.00
IGOV	On 05/02/2015	Index Future	224.02600		224.02600		224.07400	224.07400			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	227.93400		227.93400		227.99700	227.99700			0.00	0	0.00
ILBI	On 06/11/2014	Index Future	597.32300		597.32300		597.34300	597.34300			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	606.82500		606.82500		606.85000	606.85000			0.00	0	157.00
IR CANDI ICAA	On 06/11/2014	Can-Do Interest Rate	144.79042		144.79042		144.79800	144.79800			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	6.10000		93.90000		6.10000	93.90000			0.00	0	33,000.00
JIBAR FUTURE	On 15/10/2014	Jibar Tradeable Future	6.18000		93.82000		6.18000	93.82000			0.00	0	0.00
JIBAR FUTURE	On 19/11/2014	Jibar Tradeable Future	6.21000		93.79000		6.21000	93.79000			0.00	0	0.00
JIBAR FUTURE	On 17/12/2014	Jibar Tradeable Future	6.28000		93.72000		6.28000	93.72000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future	6.33000		93.67000		6.33000	93.67000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.39000		93.61000		6.39000	93.61000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.44000		93.56000		6.44000	93.56000			0.00	0	2,850.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.58000		93.42000		6.58000	93.42000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.74000		93.26000		6.74000	93.26000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.88000		93.12000		6.88000	93.12000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	7.03000		92.97000		7.03000	92.97000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.18000		92.82000		7.18000	92.82000			0.00	0	0.00
QUANTO € / \$	On 15/09/2014	Foreign Exchange Future	1.31360		1.31360		1.31770	1.31770			0.00	0	7.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future	1.31450		1.31450		1.31850	1.31850			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	8.02729		123.01170		8.01766	123.09487		8.66	123,011.70	1	47,697.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 06/11/2014	Bond Future	7.70	Call	721.17000	0.72117		777.50000	0.77750		721.170	8.55	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	7.80	Call	985.01000	0.98501		1,050.60000	1.05060		985.010	8.59	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.00	Call	1,693.31000	1.69331		1,774.73000	1.77473		1,693.310	8.66	0.00	0	1,500.00
R186	On 06/11/2014	Bond Future	8.30	Call	3,215.63000	3.21563		3,309.99000	3.30999		3,215.630	8.83	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.30	Put	893.50000	0.89350		904.69000	0.90469		893.500	8.83	0.00	0	100.00
R186	On 06/11/2014	Bond Future	8.45	Put	572.90000	0.57290		585.61000	0.58561		572.900	8.90	0.00	0	6,000.00
R186	On 06/11/2014	Bond Future	8.50	Put	489.70000	0.48970		502.38000	0.50238		489.700	8.93	0.00	0	7,000.00
R186	On 06/11/2014	Bond Future	8.53	Put	444.96000	0.44496		457.52000	0.45752		444.960	8.95	0.00	0	100.00
R186	On 06/11/2014	Bond Future	9.17	Put	37.76000	0.03776		41.57000	0.04157		37.760	9.20	0.00	0	2,010.00
R186	On 05/02/2015	Bond Future			8.08231	119.67499		8.07203	119.76204			9.23	0.00	0	540.00
R186	On 05/02/2015	Bond Future	9.00	Put	584.03000	0.58403		587.69000	0.58769		584.030	9.58	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.12023	121.75353		8.10885	121.84814			9.27	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			288.32734	288.32734		288.33665	288.33665				0.00	0	939.00
R197	On 05/02/2015	Bond Future			286.95360	286.95360		286.96898	286.96898				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			234.25668	234.25668		234.26380	234.26380				46,851,336.00	200	47,247.00
R202	On 05/02/2015	Bond Future			234.82896	234.82896		234.84116	234.84116				0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R2023	On 06/11/2014	Bond Future			7.79123	101.27512		7.78676	101.30205			7.17	0.00	0	8,834.00
R2023	On 05/02/2015	Bond Future			7.85104	102.88835		7.84602	102.91779			7.25	0.00	0	0.00
R2023	On 07/05/2015	Bond Future			7.88455	100.74641		7.87842	100.78148			7.62	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.88851	102.69095		7.88282	102.72272			7.53	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	859.70000	0.85970		863.06000	0.86306		859.700	7.92	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			6.82627	104.90700		6.79455	104.98964			2.54	0.00	0	14,059.00
R203	On 06/11/2014	Bond Future	6.84	Call	473.25000	0.47325		527.16000	0.52716		473.250	2.56	0.00	0	45.00
R203	On 06/11/2014	Bond Future	6.98	Call	686.36000	0.68636		749.64000	0.74964		686.360	2.59	0.00	0	14.00
R203	On 05/02/2015	Bond Future			6.87400	106.57825		6.83790	106.66441			2.48	0.00	0	0.00
R203	On 05/02/2015	Bond Future	7.69	Call	2,052.11000	2.05211		2,130.37000	2.13037		2,052.110	2.58	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.85453	104.25842		6.81175	104.35142			2.43	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 06/11/2014	Bond Future			8.47310		98.21409		8.46353	98.29285			0.00	0	4,188.00
R2030	On 05/02/2015	Bond Future			8.53131		95.77167		8.52119	95.85371			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.57728		97.43578		8.56623	97.52417			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			8.69620		100.44095		8.69173	100.48396			0.00	0	6,708.00
R2037	On 05/02/2015	Bond Future			8.75259		97.78356		8.74777	97.82937			0.00	0	3,280.00
R2037	On 07/05/2015	Bond Future			8.79810		99.48284		8.79262	99.53437			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			7.13074		106.16344		7.10502	106.25544		3.69	0.00	0	12,677.00
R204	On 06/11/2014	Bond Future	7.99	Put	27.66000		0.02766		27.39000	0.02739	27.660	3.87	0.00	0	1,270.00
R204	On 05/02/2015	Bond Future			7.18282		103.81939		7.15451	103.91503		3.81	0.00	0	0.00
R204	On 07/05/2015	Bond Future			7.19700		105.62213		7.16474	105.72477		3.74	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.15048		103.61910		7.11683	103.71963		3.62	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	325.65000		0.32565		313.96000	0.31396	325.650	3.83	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			8.75932		102.32821		8.74972	102.42889			61,396,926.00	600	2,473.00
R2044	On 05/02/2015	Bond Future			8.81348		99.57576		8.80342	99.68003			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			8.85739		101.30607		8.84655	101.41737			0.00	0	0.00
R2048	On 06/11/2014	Bond Future			8.75524		101.66152		8.74566	101.76470			0.00	0	26,250.00
R2048	On 05/02/2015	Bond Future			8.81084		103.28086		8.80079	103.38782			0.00	0	1,277.00
R2048	On 07/05/2015	Bond Future			8.85095		100.63912		8.84015	100.75308			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			7.37498		101.79959		7.36518	101.84103		4.73	0.00	0	36,237.00
R207	On 05/02/2015	Bond Future			7.43026		99.77996		7.41935	99.82413		4.86	0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.45965		101.51293		7.44672	101.56300		4.87	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,210.59000		2.21059		2,250.68000	2.25068	2,210.590	4.93	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			7.55567		96.74577		7.55116	96.76773		5.97	0.00	0	16,437.00
R208	On 06/11/2014	Bond Future	8.50	Put	40.50000		0.04050		44.64000	0.04464	40.500	6.33	0.00	0	1,520.00
R208	On 05/02/2015	Bond Future			7.61274		98.28716		7.60756	98.31155		6.00	0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.64349		96.59143		7.63695	96.62120		6.18	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 06/08/2015	Bond Future			7.63742		98.45666		7.63139	98.48320		5.95	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	591.08000		0.59108		593.20000	0.59320	591.080	6.27	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			8.61895		77.74694		8.60936	77.82331		13.57	0.00	0	25,626.00
R209	On 06/11/2014	Bond Future	8.50	Call	1,346.09000		1.34609		1,418.26000	1.41826	1,346.090	13.44	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	8.75	Call	2,341.15000		2.34115		2,426.20000	2.42620	2,341.150	13.57	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	8.95	Call	3,348.79000		3.34879		3,438.23000	3.43823	3,348.790	13.71	123,905.23	37	2,050.00
R209	On 06/11/2014	Bond Future	9.00	Call	3,624.22000		3.62422		3,714.01000	3.71401	3,624.220	13.75	119,599.26	33	1,640.00
R209	On 06/11/2014	Bond Future	9.05	Call	3,907.55000		3.90755		3,997.47000	3.99747	3,907.550	13.79	160,209.55	41	2,050.00
R209	On 06/11/2014	Bond Future	9.25	Put	323.80000		0.32380		336.02000	0.33602	323.800	13.93	0.00	0	2,200.00
R209	On 06/11/2014	Bond Future	9.50	Put	141.14000		0.14114		149.74000	0.14974	141.140	14.11	0.00	0	5,500.00
R209	On 06/11/2014	Bond Future	9.58	Put	106.36000		0.10636		113.75000	0.11375	106.360	14.17	0.00	0	907.00
R209	On 06/11/2014	Bond Future	9.95	Put	24.20000		0.02420		27.05000	0.02705	24.200	14.29	1,790.80	74	2,050.00
R209	On 06/11/2014	Bond Future	10.00	Put	19.34000		0.01934		21.77000	0.02177	19.340	14.29	1,276.44	66	1,640.00
R209	On 06/11/2014	Bond Future	10.05	Put	15.39000		0.01539		17.44000	0.01744	15.390	14.29	1,261.98	82	2,050.00
R209	On 05/02/2015	Bond Future			8.67194		78.98569		8.66188	79.06493		13.98	0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.71192		77.20712		8.70109	77.29169		14.71	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.73525		78.69875		8.72454	78.78185		14.53	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	1,412.24000		1.41224		1,409.80000	1.40980	1,412.240	15.22	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 06/11/2014	Bond Future			173.54982		173.54982		173.55555	173.55555			0.00	0	642.00
R210	On 05/02/2015	Bond Future			176.33562		176.33562		176.34504	176.34504			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			132.30895		132.30895		132.31638	132.31638			0.00	0	1,120.00
R211	On 05/02/2015	Bond Future			132.83087		132.83087		132.84116	132.84116			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			137.43660		137.43660		137.44162	137.44162			0.00	0	14,864.00
R212	On 05/02/2015	Bond Future			137.88450		137.88450		137.89240	137.89240			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 06/11/2014	Bond Future			8.48806		88.36537		8.47851	88.44104		11.64	0.00	0	29,178.00
R213	On 05/02/2015	Bond Future			8.54654		89.77294		8.53646	89.85171		11.96	0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.58713		87.78351		8.57618	87.86813		12.67	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			8.68898		78.77358		8.67939	78.85392		14.04	0.00	0	6,057.00
R214	On 06/11/2014	Bond Future	9.20	Call	4,590.52000		4.59052		4,685.00000	4.68500	4,590.520	14.43	0.00	0	2,500.00
R214	On 06/11/2014	Bond Future	9.80	Put	68.97000		0.06897		74.85000	0.07485	68.970	14.91	0.00	0	2,500.00
R214	On 05/02/2015	Bond Future			8.74280		80.02834		8.73275	80.11161		14.46	0.00	0	0.00
R214	On 07/05/2015	Bond Future			8.78122		78.12325		8.77043	78.21194		15.39	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			20,672.99000		20,672.99000		20,638.06000	20,638.06000			0.00	0	0.00
TRY / R	On 15/09/2014	Foreign Exchange Future			4.93750		4.93750		4.92410	4.92410		5.52	0.00	0	0.00
TRY / R	On 12/12/2014	Foreign Exchange Future			4.91570		4.91570		4.90220	4.90220		7.60	0.00	0	0.00

**Total for Derivatives :** **442,281,716.67**    **133,897**    **3 724 609.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			7.16000		104.77404		7.16000	104.75401			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.31000		107.74892		8.31000	107.72508			0.00	0	5,000,000,000.00
AA06	On 15/04/2021	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond			9.02500		105.94174		9.02500	105.91619			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	50,000,000	50,000,000.00
AB013	On 21/11/2018	Spot Bond			9.17500		99.34856		9.17500	99.32434			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.28000		103.97986		7.28000	103.95965			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	1,000,000,000.00
AB09	On 03/05/2017	Spot Bond			8.40000		107.84472		8.40000	107.82062			0.00	0	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABCP12		On 20/09/2014	Spot Bond		1.46000	139.03539	1.46000	139.01713			0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond		2.36000	127.30716	2.36000	127.29900			0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	10,000,000,000.00
ABFN11		On 09/04/2017	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	1,500,000,000.00
ABFN12		On 09/04/2019	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABLI03		On 15/03/2015	Spot Bond		3.03000	131.57909	3.03000	131.55631			0.00	0	0.00
ABLI04		On 11/10/2016	Spot Bond		4.21000	119.46236	4.21000	119.43784			0.00	0	0.00
ABLI05		On 18/02/2018	Spot Bond		4.96000	103.88770	4.96000	103.86437			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond		100.00000	64.96806	100.00000	64.81068			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond		2.07000	171.86820	2.07000	171.84282			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond		2.76000	161.98237	2.76000	161.95543			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond		2.10000	173.77462	2.10000	173.74884			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond		1.82000	184.61490	1.82000	184.58890			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond		7.75125	77.56670	7.75125	77.55083			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond		7.75125	77.56670	7.75125	77.55083			0.00	0	0.00
ABN38		On 17/08/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN39		On 21/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN40		On 29/09/2015	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
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.18500	102.20221		7.18500	102.18251			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.45000	112.23234		7.45000	112.21003			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.63000	94.48704		2.63000	94.48033			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.49000	102.37450		2.49000	102.36757			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.42000	116.61598		2.42000	116.60831			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.35500	90.82233		9.35500	90.79940			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			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		108.31374		9.63000	108.28592			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	9.37500		110.23246		9.37500	110.20488			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.68500		93.35051		8.68500	93.32883			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.47000		109.51197		9.47000	109.48429			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.95000		110.43278		7.95000	110.40939			311,640,000,000.00	39,200,000	1,456,200,000.00
ABS11	On 09/04/2021	Spot Bond	8.73500		107.22694		8.73500	107.20190			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.11000		103.57774		7.11000	103.55808			126,558,000,000.00	17,800,000	8,900,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS6	On 01/06/2020	Spot Bond	8.64500	100.12592		8.64500	100.10277			249,840,500,000.00	28,900,000	619,300,000.00
ABS7	On 11/09/2026	Spot Bond	9.64500	93.89967		9.64500	93.87564			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.81000	106.56468		7.81000	106.54249			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.17000	217.21746		2.17000	217.18479			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.44000	126.15953		1.44000	126.14309			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.10000	128.56984		2.10000	128.55079			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00497		100.00000	0.00495			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	66.15947		100.00000	65.99919			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.61000	108.12195		11.61000	108.08879			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	4.23064		100.00000	4.22039			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	25.21657		100.00000	25.15548			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	64.97523		11.00000	64.95665			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	25.21657		100.00000	25.15548			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL080	On 20/09/2015	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
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL085		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.11500	105.60765		9.11500	105.58179			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL129		On 20/09/2021	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
ACL134	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL135	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	104.66002		10.23000	104.63165			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.25000	104.09909		9.25000	104.07337			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	115.23069		1.75000	115.21469			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL178		On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL196		On 20/12/2017	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
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ADCP08	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	13.98676		100.00000	13.95288			0.00	0	0.00
AHF1A1	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF1B1	On 21/11/2014	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
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.73500	100.74111		7.73500	100.72022			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	8.23000	105.33015		8.23000	105.30708			193,405,000,000.00	23,500,000	15,800,000.00
AIR02		On 30/04/2023	Spot Bond	9.12000	119.12043		9.12000	119.09141			1,641,600,000,000.00	180,000,000	90,000,000.00
AIR02U		On 05/10/2014	Spot Bond	100.00000	95.09817		100.00000	94.85862			0.00	0	0.00
AIR03		On 09/03/2016	Spot Bond	7.26000	104.92873		7.26000	104.90840			0.00	0	70,000,000.00
AIR03U		On 26/10/2014	Spot Bond	100.00000	89.66986		100.00000	89.45534			0.00	0	0.00
AIR04		On 29/05/2024	Spot Bond	9.14000	103.13683		9.14000	103.11179			0.00	0	182,790,000.00
AIR04U		On 26/10/2029	Spot Bond	100.00000	15.49349		100.00000	15.45921			0.00	0	0.00
AIR05		On 29/05/2030	Spot Bond	9.90000	103.42221		9.90000	103.39505			0.00	0	0.00
AIRL01		On 30/04/2028	Spot Bond	2.71000	164.33026		2.71000	164.30316			0.00	0	0.00
ANG010		On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ANG011		On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ANG012		On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ANG08		On 10/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	100.00000		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
ASN006	On 28/02/2017	Spot Bond			0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond			0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond			0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond			0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond			0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond			0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond			0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond			0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond			0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond			0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond			0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond			0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond			2.67000	127.77952	2.67000	127.75696			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond			0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond			0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond			0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond			0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond			100.00000	13.47954	100.00000	13.46457			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond			0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond			0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.00000			0.00	0	30,000,000,000.00
BAW10	On 01/10/2016	Spot Bond			0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond			8.72000	107.80132	8.72000	107.77619			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW12		On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW13		On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW15		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW17		On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW18		On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW19		On 05/12/2020	Spot Bond	9.30500	103.53820		9.30500	103.51248			0.00	0	1,000,000,000.00
BAW2		On 02/10/2015	Spot Bond	7.41500	109.25429		7.41500	109.23256			0.00	0	0.00
BAW20U		On 15/01/2016	Spot Bond	100.00000	37.09728		100.00000	36.93414			0.00	0	0.00
BAW3		On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW6		On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAW7		On 02/10/2014	Spot Bond	7.62500	103.75809		7.62500	103.73654			0.00	0	0.00
BAW8		On 02/10/2017	Spot Bond	8.55000	107.88766		8.55000	107.86297			0.00	0	0.00
BAYA01		On 31/03/2016	Spot Bond	10.93295	104.54720		10.93295	104.51656			0.00	0	0.00
BAYA04		On 30/09/2015	Spot Bond	11.03199	102.49763		11.03199	102.46731			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond	11.05130	102.44304		11.05130	102.41270			0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA07		On 31/12/2015	Spot Bond	11.07062	102.31795		11.07062	102.28758			0.00	0	0.00
BAYA08		On 31/12/2017	Spot Bond	11.61259	102.53141		11.61259	102.49953			0.00	0	0.00
BAYA09		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA10		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA11		On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA12		On 31/03/2016	Spot Bond	11.18295	101.71292		11.18295	101.68243			0.00	0	0.00
BAYA13		On 31/03/2016	Spot Bond	11.13946	103.48035		11.13946	103.44946			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA14	On 30/09/2015	Spot Bond	11.03199		102.49763		11.03199	102.46731			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.99355		102.82421		10.99355	102.79391			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.13335		97.48961		10.13335	97.46310			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA20	On 30/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	11.04576		100.69278		11.04576	100.66296			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.28000		101.56222		11.28000	101.53152			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.20500		71.22434		11.20500	71.20295			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		90.64481		9.28000	90.62222			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.07500		69.91145		11.07500	69.89097			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA40	On 30/09/2014	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
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.93295		105.02166		13.93295	104.98258			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.06724		103.25292		15.06724	103.21143			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.93088		103.17689		13.93088	103.13850			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		19.98116		100.00000	19.94325			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		21.93470		100.00000	21.88157			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		19.96304		100.00000	19.91468			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.32287		100.00000	12.29301			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.32287		100.00000	12.29301			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.89893		100.00000	14.86284			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.90967		100.00000	12.87839			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	10,000,000,000	10,000,000,000.00
BCJ04	On 21/04/2017	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
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	8.39091		100.00000	8.37058			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	8.39091		100.00000	8.37058			0.00	0	0.00
BCP84U	On 05/09/2014	Spot Bond		100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
BCP85U	On 24/10/2014	Spot Bond		100.00000	87.95181		100.00000	87.74038			0.00	0	0.00
BCP86U	On 19/11/2014	Spot Bond		100.00000	82.76644		100.00000	82.57919			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.04000	104.14378		2.04000	104.13804			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		7.99000	96.82062		7.99000	96.80023			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		7.99000	98.11855		7.99000	98.09788			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.42500	100.62478		8.42500	100.60210			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BD311F	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond		7.72000	101.26612		7.72000	101.24528			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	23.39007		100.00000	23.33341			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		14.64641		100.00000	14.61093			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		14.64641		100.00000	14.61093			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.10000		105.70477		8.10000	105.68196			0.00	0	7,650,000,000.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		10.45473		100.00000	10.42940			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		10.45473		100.00000	10.42940			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.42000		67.61250		8.42000	67.60228			0.00	0	3,000,000,000.00
BIDC39	On 04/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BIDC40	On 16/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BLG1C	On 21/11/2015	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
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	66.01730		100.00000	65.85737			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	20.57829		100.00000	20.52844			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL06	On 02/11/2014	Spot Bond	7.44500	105.23357		7.44500	105.21238			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.20000	114.16070		9.20000	114.13280			0.00	0	270,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.85000	105.97582		8.85000	105.95089			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.32000	96.85172		12.32000	96.82026		25,625,600,000,000.00	2,080,000,000	1,040,000,000.00	
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.28000	101.96130		11.28000	101.93090			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.09000	103.59336		9.09000	103.56835			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	1,780,000,000.00
CBL18	On 23/08/2019	Spot Bond	11.72000	97.91797		11.72000	97.88767			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.05500	96.17223		10.05500	96.14659			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT01	On 23/06/2023	Spot Bond	9.87000		118.10928		9.87000	118.07819			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.72000		114.41473		9.72000	114.38507			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.05000		119.37395		9.05000	119.34525			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.45000		106.05806		11.45000	106.02598			0.00	0	0.00
CGR12	On 14/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN183	On 15/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.75733		10.11000	101.73006			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN191	On 23/08/2016	Spot Bond	2.76000	119.19332		2.76000	119.17356			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	116.26428		3.14000	116.24376			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	100.08937		8.25000	100.06702			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	3.10000	124.25429		3.10000	124.23255			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	124.27528		2.40000	124.25588			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN213	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN214	On 12/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.51000	103.26202		8.51000	103.23850			0.00	0	0.00
CLN216	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN217	On 11/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.56000	103.38093		8.56000	103.35725			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.56000	103.38093		8.56000	103.35725			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.61000	102.18163		8.61000	102.15810			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN236	On 15/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN239	On 20/03/2017	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
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	100.27352		9.35000	100.24862			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	100.27352		9.35000	100.24862			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.05000	106.43847		9.05000	106.41288			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN302	On 20/12/2017	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
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.68000	96.77695		10.68000	96.74959			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.20000	98.44423		11.20000	98.41508			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.97974		8.80500	102.95593			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	101.43782		10.55000	101.41877			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.81500	105.94392		9.81500	105.92539			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN363		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	11.95500	107.53480		11.95500	107.51196			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	11.98500	104.93955		11.98500	104.90636			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	10.41500	104.75400		10.41500	104.72511			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN371		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN372		On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN373		On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN374		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN375		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN376		On 20/03/2021	Spot Bond	9.31000	107.15236		9.31000	107.11986			0.00	0	0.00
CLN377		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN378		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN379		On 20/03/2024	Spot Bond	10.55000	104.33802		10.55000	104.27974			0.00	0	0.00
CLN380		On 20/09/2024	Spot Bond	11.00000	104.36217		11.00000	104.29146			0.00	0	0.00
CLN381		On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN382		On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN383		On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN384		On 20/09/2024	Spot Bond	11.74500	106.04415		11.74500	105.94164			0.00	0	0.00
CLN385		On 20/09/2024	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
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	100.00000	3.81491		100.00000	3.79289			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	39.12432		7.01000	39.11696			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	8.37500	101.01976		8.37500	100.99713			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.99000	35.02910		7.99000	35.02172			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.99000	35.45213		7.99000	35.44466			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
COH001	On 26/11/2018	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
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	9.04000		110.78458		9.04000	110.75797			0.00	0	1,920,833,200.00
COJ04	On 05/06/2018	Spot Bond	8.50000		103.79207		8.50000	103.76846		7,010,800,000,000.00		824,800,000	1,144,300,000.00
COJ05	On 05/06/2023	Spot Bond	9.96500		115.87847		9.96500	115.84768			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	8.41000		105.36735		8.41000	105.34363		1,345,600,000,000.00		160,000,000	80,000,000.00
COJ07	On 23/03/2021	Spot Bond	9.55500		110.68672		9.55500	110.65866			0.00	0	1,000,000,000.00
COJG01	On 09/06/2024	Spot Bond	9.64000		105.75728		9.64000	105.73007			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.99000		98.82624		9.99000	98.79992			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.77000		100.25495		10.77000	100.22622			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.77000		93.03225		10.77000	93.00558			0.00	0	0.00
CPL002	On 29/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	100,000,000.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	100,000,000.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CPL020	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.83000		103.18044		10.83000	103.15087			0.00	0	28,300,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		11.80150		100.00000	11.77291			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		4.73389		100.00000	4.71047			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		11.56361		100.00000	11.50329			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.82500		100.36871		7.82500	100.34777			0.00	0	0.00
DENG51	On 03/09/2014	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
DENG52	On 21/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond		100.00000	69.05562		100.00000	100.00000			0.00	0	0.00
DLT01U	On 28/11/2014	Spot Bond		100.00000	83.89931		100.00000	83.71327			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DLTC04	On 28/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond		8.55500	104.30909		8.55500	104.28521			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.29000	115.93379		7.29000	115.91110			0.00	0	660,000,000.00
DV22	On 07/02/2020	Spot Bond		8.24000	105.91468		8.24000	105.89144			927,824,000,000.00	112,600,000	1,507,666,900.00
DV23	On 27/02/2023	Spot Bond		8.83000	107.09421		8.83000	107.06906			264,017,000,000.00	29,900,000	4,392,683,100.00
DV24	On 18/02/2024	Spot Bond		8.84000	105.80993		8.84000	105.78506			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond		9.45000	105.52436		9.45000	105.49788			0.00	0	300,000,000.00
DVC003	On 09/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DVC006	On 29/06/2015	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
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.83500	127.61386	7.83500	127.58721				0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC01	On 31/08/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	0.20000	102.83342	0.20000	102.83287				0.00	0	2,000,000,000.00
EL28	On 02/05/2028	Spot Bond	1.91500	124.67413	1.91500	124.65628				0.00	0	8,191,500,000.00
EL29	On 19/11/2029	Spot Bond	1.92000	112.06899	1.92000	112.05294				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.04500	110.29743	2.04500	110.28125				0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.16000	101.63361	2.16000	101.61835				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.45500	105.97928	9.45500	105.95268				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.30500	106.60262	9.30500	106.57628				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.82000	104.74726	9.82000	104.71998				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.11500	95.69975	10.11500	95.67410				0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.20000	107.58898	10.20000	107.55974				0.00	0	4,666,666,200.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
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	100.00000	0.00000	100.00000				0.00	0	0.00
EPFC10	On 19/11/2014	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
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EQ205U	On 10/09/2014	Spot Bond	100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
EQ206U	On 15/10/2014	Spot Bond	100.00000	92.95588		100.00000	92.72749			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	66.90649		100.00000	66.69760			0.00	0	0.00
EQ211U	On 14/11/2014	Spot Bond	100.00000	86.46775		100.00000	86.26988			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	74.33579		100.00000	74.19473			0.00	0	0.00
EQS01	On 18/11/2014	Spot Bond	3.00000	131.60589		3.00000	131.58312			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.47000	103.35022		11.47000	103.31890			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	2,000,000,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.70000	100.37429		9.70000	100.34832			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3A8	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA12	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERSA17	On 17/11/2025	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
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.89000		100.91137		6.89000	100.89259			0.00	0	10,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.60000		108.59069		7.60000	108.56856			606,480,000,000.00	79,800,000	10,637,388,300.00
ES23	On 25/01/2023	Spot Bond	8.31000		111.16132		8.31000	111.13673			3,853,927,869,000.00	463,769,900	6,495,640,400.00
ES26	On 02/04/2026	Spot Bond	8.66000		97.46568		8.66000	97.44310			67,443,214,000,000.00	7,787,900,000	9,958,999,700.00
ES33	On 15/09/2033	Spot Bond	9.34500		87.24989		9.33500	87.30540			1,533,514,500,000.00	164,100,000	36,913,200,000.00
ES42	On 25/04/2042	Spot Bond	9.50500		93.28428		9.50500	93.26061			0.00	0	35,500,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FIFC09	On 08/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
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	100.00000		82.97238		100.00000	82.79002			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.11651		100.00000	11.08958			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.81872		100.00000	10.79251			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRB03	On 15/09/2014	Spot Bond	6.71000		104.28910		6.71000	104.26998			0.00	0	880,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB05	On 21/12/2018	Spot Bond	9.12000	99.55561		9.12000	99.53135			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.05500	102.16351		10.05500	102.13614			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.92000	106.04630		10.92000	106.01550			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.20000	129.41136		2.20000	129.39184			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.20000	128.83540		2.20000	128.82770			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.34000	103.22526		2.34000	103.20929			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000	102.60559		2.47000	102.59870			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.31000	118.47599		2.31000	118.46855			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.72000	111.95799		7.72000	111.93494			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.84700	62.42112		7.84700	62.40821			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.46400	39.94633		9.46400	39.93643			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.70000	38.65883		9.70000	38.64902			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	67.09559		100.00000	66.97248			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	73.63474		100.00000	73.49503			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.30073		7.47000	100.28065			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.30073		7.47000	100.28065			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.24163		6.00000	100.22550			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC138	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond		100.09221	16.34468		100.09221	16.30505			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC146	On 20/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	59.21598		13.22500	59.19505			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.58500	94.54185		3.58500	94.52408			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC185		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC186		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC188		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC189		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC190		On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC191		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC192		On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC193		On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC194		On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC195	On 20/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		102.37139		8.75000	102.33939			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		11.19783		100.00000	11.14985			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		10.21619		100.00000	10.17241			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.44000		116.35355		3.44000	116.34277			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.42000		107.43749		3.42000	107.42759			0.00	0	0.00
FRC70	On 20/09/2014	Spot Bond	1.78000		99.92203		1.78000	99.91716			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC71	On 31/01/2022	Spot Bond	3.44000		104.80109		3.44000	104.79137			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.76000		101.58435		2.76000	101.57678			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.83000		104.16160		2.83000	104.15363			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		10.91134		100.00000	10.88491			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		21.12636		100.00000	21.07462			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		62.27501		100.00000	62.08058			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		17.50511		100.00000	17.33232			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	4.86000		150.02772		4.86000	149.99443			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRJ19	On 04/04/2019	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
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		2.13800	82.26097		2.13800	82.25858			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.49500	99.94122		2.49500	99.92760			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	101.20461		10.38000	101.17643			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	101.20461		10.38000	101.17643			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS106	On 22/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.63500	97.37562		2.63500	97.35980			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.62000	203.98510		2.62000	203.95676			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.60500	106.28632		2.60500	106.26914			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.65000	203.11416		2.65000	203.08584			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.44000	108.71259		2.44000	108.69549			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.69500	104.59524		2.69500	104.57808			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond		2.80000	102.54353		2.80000	102.51688			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.71000	124.03960		2.71000	124.03048			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.21000	128.73924		2.21000	128.73151			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS43		On 07/12/2023	Spot Bond	2.93000	122.03748		2.93000	122.02778			0.00	0	0.00
FRS46		On 31/01/2022	Spot Bond	2.57000	101.46691		2.57000	101.45986			0.00	0	0.00
FRS49		On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS51		On 31/01/2022	Spot Bond	2.07000	131.41559		2.07000	131.39621			0.00	0	0.00
FRS56		On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS59		On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS62		On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS64		On 26/01/2042	Spot Bond	2.47500	105.54943		2.47500	105.53273			0.00	0	0.00
FRS69		On 31/05/2017	Spot Bond	104.97509	16.59899		104.97509	16.55654			0.00	0	0.00
FRS73		On 12/06/2017	Spot Bond	101.07593	25.41902		101.07593	25.35685			0.00	0	0.00
FRS74		On 14/06/2017	Spot Bond	100.44759	17.00881		100.44759	16.96744			0.00	0	0.00
FRS76		On 18/06/2017	Spot Bond	100.76967	23.65696		100.76967	23.59925			0.00	0	0.00
FRS79		On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81		On 30/10/2042	Spot Bond	2.14000	115.39223		2.14000	115.37497			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	2.30000	97.42731		2.30000	97.42125			0.00	0	0.00
FRS86		On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS87		On 31/01/2025	Spot Bond	2.33000	97.15582		2.33000	97.14970			0.00	0	0.00
FRS88		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS90		On 07/12/2023	Spot Bond	2.41000	126.83407		2.41000	126.82577			0.00	0	0.00
FRS94		On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS96		On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS99	On 09/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRX14	On 01/09/2014	Spot Bond	6.18500	101.12278		6.18500	101.12278			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.72000	105.16794		6.72000	105.14906			0.00	0	1,900,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.62000	104.45901		7.62000	104.43778			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.84000	105.74107		7.84000	105.71898			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.01000	111.75779		8.01000	111.73381			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.52500	104.67760		8.52500	104.65386			577,142,500,000.00	67,700,000	821,500,000.00
FRX20	On 01/10/2020	Spot Bond	8.74500	103.74086		8.74500	103.71659			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.24500	91.42115		9.24500	91.39833			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.42000	111.12570		9.42000	111.09775			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.73000	101.07490		9.73000	101.05728			4,865,000,000,000.00	500,000,000	1,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.09000	95.66252		10.09000	95.63694			0.00	0	513,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.15500	82.91084		10.15500	82.88840			0.00	0	0.00
FS1A1	On 20/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A3	On 20/08/2038	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
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.90000	105.09911		8.90000	105.07410			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT30	On 06/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRB96	On 27/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	2,000,000,000	1,000,000,000.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT01	On 08/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	120,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	40,000,000.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILC14	On 24/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILC15	On 07/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.37207	101.93587		7.37207	101.91564			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	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
HMS1C5	On 19/07/2015	Spot Bond		8.37238	101.58582		8.37238	101.56295			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.82270	101.64166		8.82270	101.61756			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		8.93000	102.54652		8.93000	102.52217			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.92500	109.38814		7.92500	109.36505			391,495,000,000.00	49,400,000	873,200,000.00
HWAY23	On 07/12/2023	Spot Bond		1.99000	130.87484		1.99000	130.86776			0.00	0	9,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.01000	133.53597		2.01000	133.52867			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.33500	100.10115		9.33500	100.07633			153,094,000,000.00	16,400,000	1,747,600,000.00
HWAY35	On 31/07/2035	Spot Bond		9.30500	100.36085		9.30500	100.33604			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	60.67445		100.00000	60.52746			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	15.75188		100.00000	15.71372			0.00	0	0.00
HWF03U	On 09/10/2014	Spot Bond		100.00000	93.02694		100.00000	92.79496			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	42.25218		100.00000	42.14982			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	21.56751		100.00000	21.51527			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF06U	On 20/11/2016	Spot Bond	100.00000		13.91908		100.00000	13.88536			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		64.39005		100.00000	64.23406			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.65000		117.02781		1.65000	117.01189			700,543,800,000.00	424,572,000	83,733,152,500.00
I2038	On 31/01/2038	Spot Bond	1.85000		121.84416		1.85000	121.82694			43,935,977,080,000.00	23,749,176,800	96,210,389,600.00
I2046	On 31/03/2046	Spot Bond	1.87000		123.63867		1.87000	123.62109			452,069,882,000.00	241,748,600	53,618,442,100.00
I2050	On 31/12/2050	Spot Bond	1.87500		131.97899		1.87500	131.96026			178,924,875,000.00	95,426,600	27,446,479,800.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.61000		101.15541		7.61000	101.13488			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.11000		106.44230		8.11000	106.41930			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.80000		111.33667		7.80000	111.31352			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.93000		100.97972		7.93000	100.95838			0.00	0	0.00
IBL32	On 03/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.60000		101.11005		1.60000	101.10567			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.17000		104.20824		2.17000	104.20212			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.92000		106.28866		7.92000	106.26611			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.55000		99.67616		8.55000	99.65336			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL46	On 15/01/2020	Spot Bond		8.60500	95.26630		8.60500	95.24449			183,286,500,000.00	21,300,000	14,200,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.00000	101.06351		8.00000	101.04186			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.07500	100.93662		9.07500	100.91228			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.88000	99.58430		7.88000	99.56338			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.33000	100.03791		8.33000	100.01572			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.57000	102.58210		7.57000	102.56140			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.29000	103.80939		8.29000	103.78648			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.49000	105.19622		9.49000	105.16972			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00515		100.00000	0.00514			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.70500	101.35277		8.70500	101.32918			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.87951		5.00000	101.86576			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.87951		5.00000	101.86576			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.47080		5.00000	100.45732			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.87951		5.00000	101.86576			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	99.89243		4.00000	101.87932			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	31.88512		100.00000	31.73985			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	31.70524		100.00000	31.56079			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	31.70524		100.00000	31.56079			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	110.07168		9.20000	110.04464			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.11849		100.00000	8.87648			0.00	0	0.00
IM1001	On 10/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.86000	104.19879		8.86000	104.17424			0.00	0	0.00
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	100.00000		0.00000	100.00000			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	8.99506		100.00000	8.97327			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	62.27501		100.00000	62.08058			0.00	0	0.00
IN255U	On 11/09/2014	Spot Bond	100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	73.29317		100.00000	73.14629			0.00	0	0.00
IN436U	On 02/09/2014	Spot Bond	100.00000	81.20001		100.00000	81.20001			0.00	0	0.00
IN437U	On 09/09/2014	Spot Bond	100.00000	98.64865		100.00000	99.85849			0.00	0	0.00
IN441U	On 07/10/2014	Spot Bond	100.00000	97.63780		100.00000	96.87500			0.00	0	0.00
IN442U	On 14/10/2014	Spot Bond	100.00000	93.93115		100.00000	93.23537			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN443U	On 21/10/2014	Spot Bond	100.00000		89.28989	100.00000	88.66109				0.00	0	0.00
IN445U	On 04/11/2014	Spot Bond	100.00000		81.22500	100.00000	99.32886				0.00	0	0.00
IN446U	On 11/11/2014	Spot Bond	100.00000		96.94596	100.00000	96.32452				0.00	0	0.00
IN448U	On 25/11/2014	Spot Bond	100.00000		86.44851	100.00000	85.83972				0.00	0	0.00
IN470U	On 21/10/2014	Spot Bond	100.00000		88.59223	100.00000	88.37772				0.00	0	0.00
IN471U	On 28/10/2014	Spot Bond	100.00000		87.11217	100.00000	86.90476				0.00	0	0.00
IN472U	On 04/11/2014	Spot Bond	100.00000		85.68075	100.00000	85.48009				0.00	0	0.00
INA436	On 02/09/2014	Spot Bond	6.20000		96.99321	6.20000	96.99321				0.00	0	0.00
INA437	On 09/09/2014	Spot Bond	6.20000		99.91514	6.20000	99.89819				0.00	0	0.00
INA438	On 16/09/2014	Spot Bond	100.00000		96.81698	100.00000	100.00000				0.00	0	0.00
INA441	On 07/10/2014	Spot Bond	6.30000		99.43364	6.30000	99.41657				0.00	0	0.00
INA442	On 14/10/2014	Spot Bond	6.30000		99.31432	6.30000	99.29730				0.00	0	0.00
INA443	On 21/10/2014	Spot Bond	6.30000		99.19530	6.30000	99.17831				0.00	0	0.00
INA445	On 04/11/2014	Spot Bond	6.40000		98.94173	6.40000	98.92457				0.00	0	0.00
INA446	On 11/11/2014	Spot Bond	6.40000		98.82172	6.40000	98.80460				0.00	0	0.00
INA448	On 25/11/2014	Spot Bond	6.40000		98.58257	6.40000	98.56553				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.93295		103.77724	10.93295	103.74682				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.93295		102.06889	10.93295	102.03897				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.72802	6.50000	102.71007				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING247	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING254	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
INGR02	On 28/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
INGR05	On 07/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IP271U	On 09/10/2014	Spot Bond	100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
IPF01	On 13/04/2015	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
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.62000		103.85900		8.62000	103.83505			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IPFC02	On 15/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.25500		103.26400		9.25500	103.23862			0.00	0	1,000,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.40000		107.90304		8.40000	107.87892			330,120,000,000.00	39,300,000	626,400,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV012	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.79000		103.42908		8.79000	103.40478			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.26000		96.92854		3.26000	96.92002			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.65000		139.70355		3.65000	139.67698			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	2,000,000,000	1,000,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IV024	On 27/07/2022	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
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.69000	96.03642		3.69000	96.01810			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.67000	96.13227		3.67000	96.11398			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			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	10.17000	115.36376		10.17000	115.33267			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.75000	138.17328		3.75000	138.14661			0.00	0	0.00
IV436U	On 04/09/2014	Spot Bond	100.00000	81.20000		100.00000	99.72677			0.00	0	0.00
IV440U	On 02/10/2014	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
IV442U	On 16/10/2014	Spot Bond	100.00000	92.54982		100.00000	91.87427			0.00	0	0.00
IV443U	On 23/10/2014	Spot Bond	100.00000	88.01940		100.00000	87.40816			0.00	0	0.00
IV444U	On 30/10/2014	Spot Bond	100.00000	83.93250		100.00000	83.37665			0.00	0	0.00
IV445U	On 06/11/2014	Spot Bond	100.00000	97.87234		100.00000	96.84211			0.00	0	0.00
IV446U	On 13/11/2014	Spot Bond	100.00000	95.71098		100.00000	95.10522			0.00	0	0.00
IVA02A	On 17/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVA03A	On 17/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVA436	On 04/09/2014	Spot Bond	6.20000	96.99321		6.20000	99.98302			0.00	0	0.00
IVA437	On 11/09/2014	Spot Bond	6.20000	99.88124		6.20000	99.86429			0.00	0	0.00
IVA441	On 09/10/2014	Spot Bond	6.30000	99.39952		6.30000	99.38247			0.00	0	0.00
IVA442	On 16/10/2014	Spot Bond	6.30000	99.28029		6.30000	99.26328			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC034	On 30/06/2021	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
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.89000	108.71613		8.89000	108.66582			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	18.28093		100.00000	18.21220			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	11.32768		100.00000	11.27786			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.12500	107.88698		9.12500	107.83579			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	85.49473		100.00000	85.29954			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	2,140,000,000	10,740,000,000.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	89.86166		100.00000	89.64616			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	200,000,000	100,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	33.89980		100.00000	33.81767			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	450,000,000	1,690,000,000.00
JDG07U	On 14/11/2014	Spot Bond	100.00000	83.71560		100.00000	83.52403			0.00	0	0.00
JDG08U	On 28/11/2014	Spot Bond	100.00000	82.36671		100.00000	82.18408			0.00	0	5,200,000,000.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	88.35154		100.00000	88.14316			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	76.26504		100.00000	76.11637			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	87.21236		100.00000	87.00953			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	66.06440		100.00000	65.90436			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
KCF03U	On 30/10/2014	Spot Bond	100.00000	75.00023		100.00000	75.00022			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.42000		144.57439		8.42000	144.54199			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.50000		98.33023		8.50000	98.30800			227,800,000,000.00	26,800,000	1,373,900,000.00
LGL03	On 03/04/2018	Spot Bond	8.65000		73.85285		8.65000	73.83576			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.17500		100.46763		9.17500	100.44314			121,110,000,000.00	13,200,000	11,800,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.61000		102.49688		10.61000	102.46794			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MAQ041	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MAQ051	On 09/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	700,000,000	700,000,000.00
MAQ055	On 08/09/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MAQ056	On 23/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MAQ057	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MAQ08U	On 11/12/2014	Spot Bond	100.00000		78.83369		100.00000	78.66379			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ09U	On 14/11/2014	Spot Bond	100.00000		83.71560		100.00000	83.52403			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000		97.87234		100.00000	97.61273			0.00	0	0.00
MAQ28U	On 29/10/2014	Spot Bond	100.00000		86.90476		100.00000	86.69834			0.00	0	0.00
MAQ29U	On 13/10/2014	Spot Bond	100.00000		90.34653		100.00000	90.12346			0.00	0	0.00
MAQ30U	On 17/09/2014	Spot Bond	100.00000		96.56085		100.00000	96.30607			0.00	0	0.00
MAQ31U	On 25/09/2014	Spot Bond	100.00000		94.55959		100.00000	94.31525			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MBF027	On 07/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	10,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
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		100.00000		0.00000	100.00000			0.00	0	30,000,000.00
MBF036	On 11/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MBP22U	On 09/09/2014	Spot Bond	100.00000		98.64865		100.00000	98.38275			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP23U	On 13/02/2015	Spot Bond	100.00000		85.48354	100.00000	85.28882				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		25.09454	100.00000	25.03375				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		61.26597	100.00000	61.11755				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.47000		105.58574	8.47000	105.56182				89,782,000,000.00	10,600,000	127,100,000.00
MBSA02	On 15/04/2019	Spot Bond	8.36000		105.48983	8.36000	105.46623				0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MEFSA1	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MEFSA2	On 05/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.73500		105.17341	7.73500	105.15160				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.54000		104.37475	8.54000	104.35103				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.38000		104.92140	9.38000	104.89527				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.41000		102.78385	6.41000	102.76612				0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.32500		105.80075	9.32500	105.77425				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.61000		104.85731	7.61000	104.83603				0.00	0	4,970,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.66000		102.58002	8.66000	102.55626				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.25500		110.33921		9.25500	110.31209			0.00	0	400,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		16.53483		100.00000	16.49477			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.36000		102.50423		8.36000	102.48129			0.00	0	60,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.71000		102.67184		7.71000	102.65074			0.00	0	970,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.30000		106.00758		8.30000	105.98416			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.40058		100.89771	6.38496			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.48553		100.61875	6.46973			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.62114		100.00000	0.61964			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.62114		100.00000	0.61964			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.85500		98.98308		8.85500	98.95978			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.57000		99.61729		7.57000	99.59718			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.89500		102.49319		8.89500	102.46895			0.00	0	0.00
NBK11B	On 27/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	25,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK12A	On 19/03/2021	Spot Bond	8.70500	107.61321		8.70500	107.58830			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.19000	107.84278		9.19000	107.81646			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	40,000,000.00
NBK14A	On 26/06/2021	Spot Bond	8.86000	103.92621		8.86000	103.90147			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.31000	108.11338		7.31000	108.09229			154,972,000,000.00	21,200,000	682,400,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.37000	112.01057		8.37000	117.67302			423,522,000,000.00	50,600,000	461,200,000.00
NBK4	On 28/10/2024	Spot Bond	10.54500	36.15493		10.54500	36.14500			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.51000	104.93028		7.51000	104.90914			300,400,000,000.00	40,000,000	950,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.81000	106.41282		7.81000	106.39067			0.00	0	450,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN44	On 17/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN45	On 22/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN46	On 20/10/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.71500	107.26993	9.71500	107.25135				0.00	0	0.00
NCLN84	On 20/03/2024	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
NCLN85	On 20/03/2024	Spot Bond		9.75000	105.97852		9.75000	105.96010			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		8.65000	106.72435		8.65000	106.69980			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		9.70500	105.93016		9.70500	105.91173			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		11.75000	115.04058		11.75000	115.00488			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.19000	167.49899		2.19000	167.47370			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.42500	105.27444		8.42500	105.25083			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			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		9.00500	106.69877		9.00500	106.67295			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1A16	On 22/05/2048	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
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.20500	106.67186	9.20500	106.64548				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.40500	106.64520	9.40500	106.61827				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.23000	117.32286	8.23000	117.29701				0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.82000	123.85075	8.82000	123.82171				35,280,000,000.00	4,000,000	12,288,200,000.00
NRA023	On 31/05/2023	Spot Bond	2.08500	172.80938	2.08500	172.78380				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.30500	126.15859	9.30500	126.12724				11,680,566,500,000.00	1,255,300,000	9,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	2,000,000,000.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		15.89358		100.00000	15.85508			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		41.33077		100.00000	41.23065			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.36000		104.83491		7.36000	104.81421			0.00	0	4,000,200,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		22.82958		100.00000	22.77427			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PCF03	On 06/04/2015	Spot Bond	100.00000		64.06345		100.00000	63.90825			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PMM14	On 04/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	1,215,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.31000		104.29935		9.31000	104.27207			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R009	On 15/09/2014	Spot Bond	6.61000	106.53777	6.61000	106.51852					2,018,923,144,243,000.00	05,434,666,300	05,434,666,300.00
R009P	On 15/09/2014	Spot Bond	6.26500	99.81155	6.26500	99.79445					0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.84000	41.95307	7.84000	41.94425					0.00	0	0.00
R157	On 15/09/2015	Spot Bond	6.61000	113.09283	6.60000	113.08318					2,985,504,126,496,000.00	64,524,073,600	99,559,459,700.00
R158	On 15/09/2015	Spot Bond	6.47000	113.23728	6.47000	113.21768					5,598,340,038,078,000.00	65,276,667,400	47,076,667,400.00
R158P	On 15/09/2015	Spot Bond	6.51000	93.61516	6.51000	93.59886					0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.61000	119.23056	6.61000	119.20949					5,799,459,764,243,000.00	77,376,666,300	52,789,545,900.00
R159P	On 15/09/2016	Spot Bond	6.44000	87.92690	6.44000	87.91175					0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.98000	121.63953	7.97000	121.70124					4,558,469,237,070,000.00	71,236,746,500	68,829,972,500.00
R187P	On 21/12/2026	Spot Bond	7.76000	39.21723	7.76000	39.20907					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.68000	36.71643	7.68000	36.70887					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.70000	285.08484	1.70000	285.04559					1,979,482,040,000.00	1,164,401,200	19,797,195,400.00
R201	On 21/12/2014	Spot Bond	5.87500	102.59160	5.87000	102.57687					162,138,488,525,000.00	27,598,040,600	57,305,081,800.00
R202	On 07/12/2033	Spot Bond	1.76000	231.62230	1.76000	231.59005					421,377,792,000.00	239,419,200	52,341,477,300.00
R2023	On 28/02/2023	Spot Bond	7.74000	100.14544	7.73500	100.15516					1,768,649,598,000,000.00	28,507,700,000	86,083,827,600.00
R203	On 15/09/2017	Spot Bond	6.77500	107.85435	6.74500	107.91788					4,411,944,362,500,000.00	51,209,500,000	96,531,549,100.00
R2030	On 31/01/2030	Spot Bond	8.49000	96.57990	8.49000	96.55809					1,319,288,268,000,000.00	55,393,200,000	53,013,546,300.00
R2032	On 31/03/2032	Spot Bond	8.62000	99.80317	8.62000	99.76453					1,219,299,000,000,000.00	41,450,000,000	45,550,000,000.00
R2037	On 31/01/2037	Spot Bond	8.70000	98.83679	8.70000	98.81392					69,765,300,000,000.00	8,019,000,000	79,770,859,400.00
R204	On 21/12/2018	Spot Bond	7.08000	104.97920	7.05500	105.05247					1,567,792,420,392,000.00	21,439,607,400	85,393,519,300.00
R2044	On 31/01/2044	Spot Bond	8.76500	100.66041	8.76500	100.63695					874,747,000,000,000.00	99,800,000,000	13,040,000,000.00
R2048	On 28/02/2048	Spot Bond	8.76000	99.98698	8.76000	99.96331					3,634,216,524,000,000.00	14,864,900,000	93,176,468,200.00
R207	On 15/01/2020	Spot Bond	7.32500	100.66405	7.31500	100.68803					3,681,951,537,500,000.00	02,655,500,000	89,408,400,000.00
R208	On 31/03/2021	Spot Bond	7.50500	99.02720	7.50000	99.03225					2,197,677,722,136,500.00	92,828,477,300	55,744,839,400.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 31/03/2036	Spot Bond		8.57500	79.99140		8.56500	80.05339			1,197,605,251,500,000.00	39,662,420,000	46,955,815,200.00
R210	On 31/03/2028	Spot Bond		1.71500	173.61323		1.71500	173.58924			4,852,753,367,000.00	2,829,593,800	25,886,245,300.00
R211	On 31/01/2017	Spot Bond		0.83000	130.82104		0.83000	130.80615			81,871,283,000.00	98,640,100	82,101,541,900.00
R212	On 31/01/2022	Spot Bond		1.57000	135.89105		1.57000	135.87285			34,255,431,848,000.00	21,818,746,400	99,159,166,500.00
R213	On 28/02/2031	Spot Bond		8.44000	87.37966		8.43000	87.43979			2,729,588,526,876,000.00	23,410,962,900	49,222,931,200.00
R214	On 28/02/2041	Spot Bond		8.69500	77.47459		8.69500	77.45638			3,636,720,269,000,000.00	18,254,200,000	53,255,159,800.00
R226C	On 15/09/2014	Spot Bond		5.86500	99.82356		5.86500	99.80755			0.00	0	0.00
R227C	On 15/03/2015	Spot Bond		6.67000	96.58303		6.67000	96.56581			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.51000	93.61516		6.51000	93.59886			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.43000	90.77160		6.43000	90.75599			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.44000	87.92690		6.44000	87.91175			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond		5.90000	98.28420		5.90000	98.26859			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.58000	94.98281		6.58000	94.96601			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.45000	92.10747		6.45000	92.09150			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.43000	89.26085		6.43000	89.24542			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.49000	86.36522		6.49000	86.35015			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.77500	83.00826		6.77500	82.99315			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.82500	80.16066		6.82500	80.14596			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.12500	76.66733		7.12500	76.65267			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.10500	74.09144		7.10500	74.07731			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.08500	71.61594		7.08500	71.60232			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.07500	69.20112		7.07500	69.18798			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.33500	65.87178		7.33500	65.85882			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R338C	On 21/12/2020	Spot Bond	7.31500	63.61862		7.31500	63.60613			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.47500	60.73376		7.47500	60.72158			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.44500	58.66927		7.44500	58.65755			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.41500	56.69137		7.41500	56.68009			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.38500	54.79601		7.38500	54.78516			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.34500	53.02433		7.34500	53.01388			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.30500	51.32977		7.30500	51.31971			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.96000	46.55329		7.96000	46.54336			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.92000	44.94907		7.92000	44.93953			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.88000	43.41687		7.88000	43.40770			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.84000	41.95307		7.84000	41.94425			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.80000	40.55426		7.80000	40.54579			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.76000	39.21723		7.76000	39.20907			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.72000	37.93891		7.72000	37.93106			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.68000	36.71643		7.68000	36.70887			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	16.41612		100.00000	16.37636			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	9.51111		100.00000	9.48807			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	20.61768		100.00000	20.56774			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFB02	On 11/03/2018	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
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFC15	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES06	On 18/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES25	On 03/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP004	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	103.11445		12.35000	103.08088			0.00	0	0.00
RP019	On 08/09/2014	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
RP020	On 12/02/2020	Spot Bond	100.00000		13.84316	100.00000	13.80962				0.00	0	0.00
RP024	On 13/10/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RPG02	On 25/11/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		3.55312	100.00000	3.54442				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		15.48669	100.00000	15.44918				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		35.67121	100.00000	35.58480				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.98377	100.00000	12.95231				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		22.79027	100.00000	22.73506				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.85500		109.18554	8.85500	109.15969				129,283,000,000.00	14,600,000	769,800,000.00
RW23	On 10/12/2023	Spot Bond	9.04000		95.42440	9.04000	95.40135				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.65000		89.21538	9.65000	89.19241				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.81000		109.03103	7.81000	109.00833				0.00	0	2,150,000,000.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	2,000,000,000	1,000,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.85000		104.72072	8.85000	104.69594				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	55,000,000	55,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	2,050,000,000	1,050,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK19		On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBK7		On 24/05/2015	Spot Bond	7.26000	104.30828		7.26000	104.28806			65,340,000,000.00	9,000,000	1,068,100,000.00
SBK9		On 10/04/2018	Spot Bond	8.62000	102.69127		8.62000	102.66760			50,858,000,000.00	5,900,000	2,365,300,000.00
SBN27		On 15/09/2015	Spot Bond	8.07000	111.60394		8.07000	111.57995			0.00	0	0.00
SBN29		On 15/09/2015	Spot Bond	7.93000	111.74534		7.93000	111.72173			0.00	0	0.00
SBN31		On 15/09/2015	Spot Bond	7.86000	111.81615		7.86000	111.79273			0.00	0	0.00
SBN33		On 15/09/2017	Spot Bond	8.20000	104.00548		8.20000	103.98278			0.00	0	0.00
SBN34		On 15/09/2015	Spot Bond	8.00500	111.66956		8.00500	111.64574			0.00	0	0.00
SBN35		On 15/09/2015	Spot Bond	7.97000	111.70491		7.97000	111.68119			0.00	0	0.00
SBN45		On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBN50		On 23/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBN51		On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS13		On 22/09/2017	Spot Bond	7.85000	106.80584		7.85000	106.78350			0.00	0	0.00
SBS15		On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS16		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS18		On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS19		On 23/06/2021	Spot Bond	8.70500	109.45662		8.70500	109.43114			409,135,000,000.00	47,000,000	47,000,000.00
SBS20		On 15/05/2026	Spot Bond	9.67000	105.65784		9.67000	105.63073			0.00	0	0.00
SBS21		On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS22		On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS23		On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS24		On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SBS25		On 24/05/2019	Spot Bond	8.21000	105.00085		8.21000	104.97789			12,253,425,000,000.00	1,492,500,000	1,932,200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS26U	On 28/02/2017	Spot Bond	100.00000		13.37343		100.00000	13.34399			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.33000		105.35976		9.33000	105.33366			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.84000		101.39739		8.84000	101.37343			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	8.72000		98.48042		8.72000	98.45757			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.67000		130.80758		9.67000	130.77383			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.25500		99.18347		9.25500	99.15909			196,206,000,000.00	21,200,000	14,400,000.00
SBS9	On 07/07/2016	Spot Bond	7.66000		108.14716		7.66000	108.12507			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.24000		128.45128		2.24000	128.44346			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.54500		102.48306		1.54500	102.47877			0.00	0	2,609,700,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SF2A1U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		16.33551		100.00000	16.29594			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		162.73294		0.00000	162.71807			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.17000		113.04044		2.17000	113.02349			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.72802		6.50000	102.71007			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SHS03	On 29/06/2015	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
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.83000		101.38415		8.83000	101.36022			94,481,000,000.00	10,700,000	267,100,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		13.95288		100.00000	13.91908			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		55.63644		100.00000	55.46273			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SHS15U	On 19/09/2014	Spot Bond	100.00000		96.05263		100.00000	95.80052			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		24.67208		100.00000	24.61231			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		27.67197		100.00000	27.58558			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		20.79813		100.00000	20.73320			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.09500		101.76793		9.09500	101.60642			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	15,920,000,000	7,960,000,000.00
SLI2	On 15/08/2016	Spot Bond	7.86000		103.66940		7.86000	103.64769			0.00	0	1,740,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.72000		100.34141		8.72000	100.31814			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.15000		104.13751		8.15000	104.11491			0.00	0	1,920,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SPDA4	On 21/08/2017	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
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.90000	104.63906		7.90000	104.61692			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.10500	98.57373		9.10500	98.54975			448,876,500,000.00	49,300,000	1,459,800,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.16300	91.16852		9.16300	91.14621			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.55500	93.95537		8.55500	93.93387			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.14000	102.21554		7.14000	102.19596			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.63500	95.14412		8.63500	95.12227			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.98000	104.58800		7.98000	104.56577			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.44000	108.29957		2.44000	108.28254			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.02500	101.53101		8.02500	101.50918			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.39000	110.11825		9.39000	110.09065			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN019	On 04/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN020	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.70500	78.04486		9.70500	78.02443			0.00	0	0.00
SSN024	On 21/01/2019	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
SSN025	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1107	On 09/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			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	100.00000		0.00000	100.00000			0.00	0	0.00
SY1127	On 21/10/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1136	On 05/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond		0.00000	100.18695		0.00000	100.17779			0.00	0	0.00
SY1139	On 11/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1140	On 09/09/2014	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	100.00000			0.00	0	0.00
SY1142	On 14/11/2014	Spot Bond		100.00000	83.71560		100.00000	83.52403			0.00	0	0.00
SY1143	On 18/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1144	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1146	On 16/09/2014	Spot Bond		100.00000	96.81698		100.00000	96.56085			0.00	0	0.00
SY1147	On 22/09/2014	Spot Bond		100.00000	95.30026		100.00000	95.05208			0.00	0	0.00
SY1150	On 18/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1151	On 17/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1152	On 22/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1154	On 24/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1155	On 26/09/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1156	On 25/11/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1157	On 29/09/2014	Spot Bond		100.00000	93.58974		100.00000	93.35038			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1158	On 01/12/2014	Spot Bond	100.00000	80.57395		100.00000	80.39648			0.00	0	0.00
SY1159	On 29/09/2014	Spot Bond	100,000.00000	1.43899		100,000.00000	1.38441			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	7.07000	104.63734		7.07000	104.61747			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.63000	106.45388		8.63000	106.42931			0.00	0	0.00
TF105U	On 25/10/2014	Spot Bond	100.00000	89.00714		100.00000	88.79369			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	37.93432		100.00000	37.84243			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS125	On 23/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS126	On 21/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS127	On 04/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.86000	102.33854		7.86000	102.31711			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	101.00686		7.83000	100.98578			0.00	0	2,600,000,000.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH10A7	On 18/10/2038	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
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		81.72023		7.16000	81.70461			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.12077		8.73000	101.09730			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.54500		97.45197		8.54500	97.42957			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TH11D1	On 18/07/2041	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
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.48933		101.06155	6.47345			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.51000		106.87493		7.51000	106.85341			147,947,000,000.00	19,700,000	1,272,100,000.00
TL20	On 22/02/2020	Spot Bond	9.32500		89.36361		9.32500	89.34178			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.64000		107.30623		7.64000	107.28437			488,196,000,000.00	63,900,000	66,151,100,000.00
TN20	On 17/09/2020	Spot Bond	8.90500		112.19603		8.90500	112.16946			38,136,553,000,000.00	4,282,600,000	15,670,816,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		0.76593		100.00000	0.76354			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.11000		113.88019		9.11000	113.85262			17,855,600,000,000.00	1,960,000,000	6,640,000,000.00
TN25	On 19/08/2025	Spot Bond	9.36000		101.35119		9.36000	101.32600			0.00	0	16,500,000,000.00
TN27	On 14/11/2027	Spot Bond	9.41000		98.89993		9.41000	98.87522			129,627,455,000,000.00	13,775,500,000	12,250,700,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	1,558,354,300.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TPDA05	On 10/04/2019	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
TR30	On 31/12/2099	Spot Bond	10.00000	100.11071		10.00000	100.08302			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.10795		9.75000	100.08096			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.10730		100.00000	10.08036			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	12.75282		100.00000	12.69674			0.00	0	0.00
TSP150	On 02/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP152	On 13/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP153	On 27/11/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	13,200,000,000	13,200,000,000.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	3,600,000,000	1,800,000,000.00
TSP162	On 18/09/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP165	On 16/10/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP168	On 11/06/2015	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
TSP169	On 08/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		12.66838		100.00000	12.63769			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		79.67051		100.00000	79.34130			0.00	0	0.00
TWC058	On 13/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC059	On 15/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC060	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC062	On 20/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC063	On 22/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC064	On 25/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC065	On 26/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWC066	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ12	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ13	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCM12	On 17/10/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCM13	On 27/11/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.95500		108.51243		8.95500	108.48617			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VKC03	On 26/09/2014	Spot Bond	0.00000		100.00000		0.00000	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
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.00000	112.11593		7.00000	112.09496			1,540,000,000,000.00	220,000,000	10,110,000,000.00
WS05	On 01/08/2018	Spot Bond	1.35000	239.28432		1.35000	239.25371			0.00	0	662,100,000.00
WSP1	On 28/05/2015	Spot Bond	6.93000	103.85321		6.93000	103.83399			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.30000	106.54241		7.30000	106.52165			10,074,000,000,000.00	1,380,000,000	4,790,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.67500	107.57486		7.67500	107.55284			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.00000	106.92529		8.00000	106.90249			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.09500	107.02544		8.09500	107.00236			1,133,300,000,000.00	140,000,000	2,570,000,000.00
Z014	On 30/06/2015	Spot Bond	6.56000	94.84078		6.56000	94.82414			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.49000	93.07896		6.49000	93.06272			0.00	0	0.00
Z025	On 30/11/2014	Spot Bond	5.91000	98.61088		5.91000	98.59514			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.56000	94.82414		6.56000	94.80751			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.06500	70.32384		7.06500	70.31057			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	45.81756		100.00000	45.73064			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	24.25181		100.00000	24.20580			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>59,862,257,257,395,500.00</b>	<b>1,569,022,900</b>	<b>40 932 537 600.00</b>
<b>Grand Total:</b>										<b>59,862,257,699,677,200.00</b>	<b>1,569,156,797</b>	<b>40 936 262 209.00</b>