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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 18/12/2014

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 19/12/2014	Any day expiry		11.54450	11.54450		11.63070	11.63070		14.80	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	0.20710	0.00021	1.32510	0.00133	0.207	24.77	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	226.20560	0.22621	315.89370	0.31589	226.206	20.68	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	1.70560	0.00171	5.19370	0.00519	1.706	20.68	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry		11.54140	11.54140		11.63580	11.63580		12.99	0.00	0	0.00
\$ / R	On 23/12/2014	Any day expiry	11.40	Call	170.77640	0.17078	264.78470	0.26478	170.776	15.17	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.68	Call	30.48620	0.03049	78.60090	0.07860	30.486	15.08	0.00	0	5,000.00
\$ / R	On 05/01/2015	Any day expiry		11.56340	11.56340		11.66080	11.66080		12.74	0.00	0	0.00
\$ / R	On 05/01/2015	Any day expiry	11.04	Call	534.11340	0.53411	627.88260	0.62788	534.113	14.05	0.00	0	5,000.00
\$ / R	On 05/01/2015	Any day expiry	11.28	Put	38.72030	0.03872	28.56680	0.02857	38.720	13.44	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.40	Call	230.81420	0.23081	312.53090	0.31253	230.814	13.13	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.40	Put	67.41420	0.06741	51.73090	0.05173	67.414	13.13	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.58	Put	141.02090	0.14102	109.95940	0.10996	141.021	12.93	0.00	0	1,500.00
\$ / R	On 05/01/2015	Any day expiry	11.76	Put	264.39940	0.26440	209.70220	0.20970	264.399	14.08	0.00	0	1,500.00
\$ / R	On 12/01/2015	Any day expiry		11.57900	11.57900		11.67620	11.67620		12.84	0.00	0	172.00
\$ / R	On 28/01/2015	Any day expiry		11.61310	11.61310		11.70980	11.70980		13.37	0.00	0	3,432.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	10.20020	0.01020	9.59690	0.00960	10.200	13.14	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.15	Put	40.02180	0.04002	28.69770	0.02870	40.022	12.30	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/01/2015	Any day expiry	11.45	Call	292.66010	0.29266	362.28210	0.36228	292.660	13.01	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	1.18340	0.00118	1.54100	0.00154	1.183	23.07	0.00	0	300.00
\$ / R	On 30/01/2015	Any day expiry			11.61700	11.61700	11.71380	11.71380		13.46	0.00	0	268.00
\$ / R	On 30/01/2015	Any day expiry	11.62	Call	214.20230	0.21420	272.53380	0.27253	214.202	13.56	0.00	0	10,000.00
\$ / R	On 30/01/2015	Any day expiry	11.64	Call	206.12000	0.20612	262.39460	0.26239	206.120	13.66	0.00	0	10,000.00
\$ / R	On 25/02/2015	Any day expiry			11.66810	11.66810	11.76600	11.76600		13.86	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	21.83620	0.02184	17.33040	0.01733	21.836	12.58	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	71.85010	0.07185	56.80100	0.05680	71.850	12.64	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	312.51930	0.31252	373.01730	0.37302	312.519	13.74	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	5.34380	0.00534	7.86470	0.00786	5.344	22.23	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.67010	11.67010	11.76810	11.76810		13.87	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.67210	11.67210	11.77010	11.77010		13.89	0.00	0	1,263.00
\$ / R	On 12/03/2015	Any day expiry			11.69830	11.69830	11.79660	11.79660		14.11	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.70630	11.70630	11.80470	11.80470		14.09	412,974,851.40	35,278	1,191,592.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	5.97760	0.00598	5.11110	0.00511	5.978	14.73	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	8.55180	0.00855	6.96390	0.00696	8.552	13.65	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	11.85770	0.01186	9.26290	0.00926	11.858	12.71	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	21.96380	0.02196	15.91110	0.01591	21.964	12.52	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	26.05870	0.02606	19.22690	0.01923	26.059	12.52	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	29.76550	0.02977	22.26550	0.02227	29.766	12.52	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	30.75610	0.03076	23.08300	0.02308	30.756	12.52	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	42.20310	0.04220	32.65640	0.03266	42.203	12.52	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	763.09890	0.76310	849.82070	0.84982	763.099	12.52	0.00	0	25,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	573.76510	0.57377	648.55800	0.64856	573.765	12.92	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	134.37570	0.13438	108.36940	0.10837	134.376	13.05	0.00	0	12,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	478.74530	0.47875	546.18310	0.54618	478.745	13.31	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	180.73880	0.18074	148.76780	0.14877	180.739	13.36	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	198.00130	0.19800	164.00280	0.16400	198.001	13.47	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.50	Put	216.15760	0.21616	180.12430	0.18012	216.158	13.57	216,157.60	1,000	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	401.49740	0.40150	461.83080	0.46183	401.497	13.68	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	240.09510	0.24010	201.51910	0.20152	240.095	13.70	0.00	0	200.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	396.39510	0.39640	456.21910	0.45622	396.395	13.70	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	371.68470	0.37168	428.97770	0.42898	371.685	13.83	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.61	Put	270.60380	0.27060	228.99170	0.22899	270.604	13.86	0.00	0	1,070.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	332.07210	0.33207	284.34320	0.28434	332.072	14.18	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	272.10980	0.27211	313.79450	0.31379	272.110	14.70	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	456.96740	0.45697	397.34450	0.39734	456.967	14.95	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.99	Call	230.36720	0.23037	265.49600	0.26550	230.367	15.27	0.00	0	1,070.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	227.67190	0.22767	262.36310	0.26236	227.672	15.31	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	521.37190	0.52137	457.66310	0.45766	521.372	15.31	0.00	0	598.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	924.38370	0.92438	843.57560	0.84358	924.384	17.36	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	130.68370	0.13068	148.27560	0.14828	130.684	17.36	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	120.45060	0.12045	136.16170	0.13616	120.451	17.70	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	116.88210	0.11688	131.93820	0.13194	116.882	17.82	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	95.46390	0.09546	106.56560	0.10657	95.464	18.70	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	76.42890	0.07643	85.28470	0.08528	76.429	19.56	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	31.73030	0.03173	32.54830	0.03255	31.730	23.93	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.72840	11.72840	11.82740	11.82740		14.14	0.00	0	2,685.00

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\$ / R	On 27/03/2015	Any day expiry	10.80	Put	37.69440	0.03769	30.01570	0.03002	37.694	12.68	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	72.68740	0.07269	60.43360	0.06043	72.687	12.64	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	97.75590	0.09776	80.54150	0.08054	97.756	12.76	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	399.82270	0.39982	457.50970	0.45751	399.823	13.92	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	316.81060	0.31681	362.45470	0.36245	316.811	14.57	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	35.61290	0.03561	33.59350	0.03359	35.613	26.98	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.73860	11.73860	11.83770	11.83770		14.28	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	114.46750	0.11447	94.50400	0.09450	114.468	12.81	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	208.98670	0.20899	236.85560	0.23686	208.987	16.15	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.79320	11.79320	11.89360	11.89360		14.38	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	53.82850	0.05383	45.18870	0.04519	53.829	12.79	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	117.71460	0.11771	101.44890	0.10145	117.715	12.74	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	333.28630	0.33329	373.45430	0.37345	333.286	15.09	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	60.90760	0.06091	59.93300	0.05993	60.908	27.45	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.85190	11.85190	11.95360	11.95360		14.43	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	66.43570	0.06644	57.50810	0.05751	66.436	12.82	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	89.14050	0.08914	77.57170	0.07757	89.140	12.80	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	133.74070	0.13374	117.31080	0.11731	133.741	12.77	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	434.18690	0.43419	482.14540	0.48215	434.187	14.60	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	337.92460	0.33792	374.02330	0.37402	337.925	15.63	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	82.58150	0.08258	87.11520	0.08712	82.581	27.90	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			11.87820	11.87820	11.98040	11.98040		14.39	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.88430	11.88430	11.98660	11.98660		14.54	37,494,966.50	3,155	90,691.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	62.86310	0.06286	57.38560	0.05739	62.863	12.83	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	65.60780	0.06561	59.14720	0.05915	65.608	12.83	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	72.88350	0.07288	63.77960	0.06378	72.884	12.83	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	104.32730	0.10433	91.68790	0.09169	104.327	12.83	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	108.36790	0.10837	95.28660	0.09529	108.368	12.83	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	183.78060	0.18378	162.93890	0.16294	183.781	12.83	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	223.89270	0.22389	191.72080	0.19172	223.893	13.11	0.00	0	8,300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.45	Put	245.60420	0.24560	211.33160	0.21133	245.604	13.25	0.00	0	2,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	268.39210	0.26839	232.01660	0.23202	268.392	13.40	0.00	0	4,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	601.41820	0.60142	663.15730	0.66316	601.418	13.68	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Call	510.79670	0.51080	564.41240	0.56441	510.797	14.25	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	289.41640	0.28942	317.78490	0.31778	289.416	16.67	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	275.80220	0.27580	302.66400	0.30266	275.802	16.89	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	216.76140	0.21676	236.70120	0.23670	216.761	18.06	0.00	0	70,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	189.16560	0.18917	206.57530	0.20658	189.166	18.73	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	163.87580	0.16388	178.39790	0.17840	163.876	19.42	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.91280	11.91280	12.01600	12.01600		14.51	0.00	0	1,636.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	77.41380	0.07741	68.56870	0.06857	77.414	12.80	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	147.93630	0.14794	131.32370	0.13132	147.936	12.81	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	338.17610	0.33818	369.63420	0.36963	338.176	16.28	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	85.21620	0.08522	97.34230	0.09734	85.216	27.19	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.98110	11.98110	12.08630	12.08630		14.76	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	83.32520	0.08333	78.78790	0.07879	83.325	12.56	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	159.85800	0.15986	142.55890	0.14256	159.858	12.80	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	348.50600	0.34851	374.60730	0.37461	348.506	16.87	0.00	0	250.00

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\$ / R	On 29/07/2015	Any day expiry	16.15	Call	102.80100	0.10280	116.29040	0.11629	102.801	26.94	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.04120	12.04120	12.14810	12.14810		14.83	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	89.58790	0.08959	86.24020	0.08624	89.588	12.48	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	166.58150	0.16658	150.26910	0.15027	166.582	12.71	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	350.54170	0.35054	371.99340	0.37199	350.542	17.44	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	106.94650	0.10695	117.89150	0.11789	106.946	26.56	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.07020	12.07020	12.17800	12.17800		14.79	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.07850	12.07850	12.18650	12.18650		14.78	14,252,630.00	1,180	26,844.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	64.03260	0.06403	65.08250	0.06508	64.033	12.65	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,546.58750	1.54659	1,655.44490	1.65544	1,546.588	12.60	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	126.15540	0.12616	116.54980	0.11655	126.155	12.46	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,209.29260	1.20929	1,306.20440	1.30620	1,209.293	12.48	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	130.79260	0.13079	119.70440	0.11970	130.793	12.48	0.00	0	34,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	211.39650	0.21140	190.74600	0.19075	211.397	12.78	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	289.75060	0.28975	256.99000	0.25699	289.751	13.10	2,897,506.00	10,000	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	308.61520	0.30862	271.08470	0.27108	308.615	13.22	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	643.72900	0.64373	689.11980	0.68912	643.729	14.62	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	485.89480	0.48589	516.52880	0.51653	485.895	16.04	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	365.48860	0.36549	385.47440	0.38547	365.489	17.58	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	240.73100	0.24073	251.78980	0.25179	240.731	19.96	2,407,310.00	10,000	95,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	214.64690	0.21465	223.72030	0.22372	214.647	20.71	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	201.10770	0.20111	202.06030	0.20206	201.108	21.65	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.10780	12.10780	12.21680	12.21680		14.87	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	95.25830	0.09526	94.65390	0.09465	95.258	12.39	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	171.96470	0.17196	156.57480	0.15657	171.965	12.61	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	252.56310	0.25256	226.27120	0.22627	252.563	12.91	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	354.04150	0.35404	372.04830	0.37205	354.042	18.06	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	259.95210	0.25995	271.66980	0.27167	259.952	19.86	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	120.69620	0.12070	127.82790	0.12783	120.696	26.47	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.17160	12.17160	12.28270	12.28270		14.91	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	102.40430	0.10240	102.09620	0.10210	102.404	12.43	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	177.31260	0.17731	161.48200	0.16148	177.313	12.57	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	357.70770	0.35771	376.26930	0.37627	357.708	18.61	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	135.55220	0.13555	151.76230	0.15176	135.552	26.17	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.23110	12.23110	12.34420	12.34420		15.07	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	110.79500	0.11079	108.00930	0.10801	110.795	12.55	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	179.59380	0.17959	164.06210	0.16406	179.594	12.47	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	360.87350	0.36087	378.17950	0.37818	360.873	19.14	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	136.75390	0.13675	146.88060	0.14688	136.754	26.30	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.25880	12.25880	12.37280	12.37280		15.02	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.26510	12.26510	12.37940	12.37940		15.00	3,679,530.00	300	36,132.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,452.07200	1.45207	1,561.68210	1.56168	1,452.072	12.41	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	136.97200	0.13697	132.28210	0.13228	136.972	12.41	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,410.59050	1.41059	1,519.17910	1.51918	1,410.590	12.36	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,261.57710	1.26158	1,356.84170	1.35684	1,261.577	12.53	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,127.72890	1.12773	1,215.30240	1.21530	1,127.729	12.81	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	528.23010	0.52823	556.22050	0.55622	528.230	16.96	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	507.44750	0.50745	533.82320	0.53382	507.448	17.22	0.00	0	13,248.00

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 11/12/2015		Foreign Exchange Future	13.20	Call	487.96680	0.48797	512.83180	0.51283	487.967	17.47	0	677.00
\$ / R	On 11/12/2015		Foreign Exchange Future	13.44	Call	446.03780	0.44604	467.66420	0.46766	446.038	18.08	0	40,051.00
\$ / R	On 21/12/2015		Any day expiry			12.28640	12.28640	12.40130	12.40130		15.10	0	250.00
\$ / R	On 21/12/2015		Any day expiry	10.80	Put	115.27770	0.11528	113.05810	0.11306	115.278	12.54	0	300.00
\$ / R	On 21/12/2015		Any day expiry	11.15	Put	183.13200	0.18313	165.56920	0.16557	183.132	12.45	0	250.00
\$ / R	On 21/12/2015		Any day expiry	14.15	Call	361.64090	0.36164	377.95840	0.37796	361.641	19.67	0	250.00
\$ / R	On 21/12/2015		Any day expiry	17.87	Call	133.62210	0.13362	140.81060	0.14081	133.622	26.15	0	300.00
\$ / R	On 11/03/2016		Any day expiry			12.45850	12.45850	12.57540	12.57540		15.44	0	272.00
\$ / R	On 14/03/2016		Foreign Exchange Future			12.46490	12.46490	12.58180	12.58180		15.44	0	0.00
\$ / R	On 09/06/2016		Any day expiry			12.64970	12.64970	12.76870	12.76870		15.76	0	264.00
\$ / R	On 13/06/2016		Foreign Exchange Future			12.65820	12.65820	12.77730	12.77730		15.75	0	0.00
\$ / R	On 15/09/2016		Any day expiry			12.85800	12.85800	12.97930	12.97930		15.97	0	259.00
\$ / R	On 19/09/2016		Foreign Exchange Future			12.86650	12.86650	12.98790	12.98790		15.96	0	0.00
\$ / R	On 14/12/2016		Any day expiry			13.04920	13.04920	13.17270	13.17270		16.13	0	251.00
\$ / R	On 19/12/2016		Foreign Exchange Future			13.05980	13.05980	13.18340	13.18340		16.13	0	0.00
\$ / R MAXI	On 16/03/2015		Foreign Exchange Future			11.70630	11.70630	11.80470	11.80470		14.09	29	1,482.00
\$ / R MAXI	On 16/03/2015		Foreign Exchange Future	11.28	Call	55,374.18180	0.55374	62,710.32780	0.62710	55,374.182	13.00	0	420.00
\$ / R MAXI	On 12/06/2015		Foreign Exchange Future			11.88430	11.88430	11.98660	11.98660		14.54	12	91.00
\$ / R MAXI	On 14/09/2015		Foreign Exchange Future			12.07850	12.07850	12.18650	12.18650		14.78	10	15.00
\$ / R MAXI	On 11/12/2015		Foreign Exchange Future			12.26510	12.26510	12.37940	12.37940		15.00	0	0.00
£ / R	On 23/01/2015		Any day expiry			18.15320	18.15320	18.36840	18.36840		12.42	0	0.00
£ / R	On 23/01/2015		Any day expiry	18.22	Put	320.87530	0.32088	232.34250	0.23234	320.875	12.56	0	9,605.00
£ / R	On 23/01/2015		Any day expiry	18.50	Put	506.22480	0.50622	386.81130	0.38681	506.225	13.14	0	4,700.00
£ / R	On 23/01/2015		Any day expiry	18.63	Put	604.04610	0.60405	471.51410	0.47151	604.046	13.41	0	2,416.00
£ / R	On 23/01/2015		Any day expiry	21.04	Call	3.37970	0.00338	5.75640	0.00576	3.380	19.66	0	9,605.00
£ / R	On 23/01/2015		Any day expiry	21.70	Call	1.60570	0.00161	2.81320	0.00281	1.606	21.36	0	4,700.00
£ / R	On 23/01/2015		Any day expiry	21.72	Call	1.57270	0.00157	2.75770	0.00276	1.573	21.41	0	2,416.00
£ / R	On 16/03/2015		Foreign Exchange Future			18.30660	18.30660	18.52530	18.52530		13.49	1,058	33,429.00
£ / R	On 16/03/2015		Foreign Exchange Future	16.72	Put	43.15510	0.04316	29.42960	0.02943	43.155	13.31	0	25,000.00
£ / R	On 16/03/2015		Foreign Exchange Future	17.00	Put	67.74610	0.06775	47.97490	0.04797	67.746	12.96	0	5,592.00
£ / R	On 16/03/2015		Foreign Exchange Future	19.00	Call	265.77480	0.26577	328.79440	0.32879	265.775	14.88	0	570.00
£ / R	On 16/03/2015		Foreign Exchange Future	19.25	Call	213.99670	0.21400	266.22340	0.26622	213.997	15.36	0	5,000.00
£ / R	On 16/03/2015		Foreign Exchange Future	19.64	Call	150.80500	0.15081	190.97900	0.19098	150.805	15.99	0	21,000.00
£ / R	On 12/06/2015		Foreign Exchange Future			18.57170	18.57170	18.79720	18.79720		14.29	0	5,582.00
£ / R	On 14/09/2015		Foreign Exchange Future			18.86430	18.86430	19.09980	19.09980		13.69	1,000	1,620.00
£ / R	On 11/12/2015		Foreign Exchange Future			19.15050	19.15050	19.39670	19.39670		15.09	0	0.00
¥ / R	On 16/03/2015		Foreign Exchange Future			0.09836	0.09836	0.10086	0.10086		15.60	0	3,826.00
¥ / R	On 12/06/2015		Foreign Exchange Future			0.09995	0.09995	0.10251	0.10251		15.13	0	15,106.00
¥ / R	On 14/09/2015		Foreign Exchange Future			0.10175	0.10175	0.10438	0.10438		16.42	0	0.00
€ / R	On 18/12/2014		Any day expiry			14.16410	14.16410	14.58270	14.58270		13.04	0	0.00
€ / R	On 23/02/2015		Any day expiry			14.33010	14.33010	14.65570	14.65570		13.06	0	0.00
€ / R	On 23/02/2015		Any day expiry	14.41	Call	287.01550	0.28702	466.44770	0.46645	287.015	13.25	0	2,000.00
€ / R	On 23/02/2015		Any day expiry	14.41	Put	366.91550	0.36692	220.74770	0.22075	366.916	13.25	0	2,000.00
€ / R	On 16/03/2015		Foreign Exchange Future			14.37900	14.37900	14.70580	14.70580		13.23	1,177	75,543.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	46.24050		0.04624		25.87980	0.02588	46.241	12.00	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	123.12650		0.12313		68.19660	0.06820	123.126	12.19	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	191.95250		0.19195		106.37530	0.10638	191.953	12.57	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	199.88340		0.19988		111.58330	0.11158	199.883	12.60	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	304.71990		0.30472		183.84500	0.18384	304.720	13.04	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	194.50950		0.19451		293.08680	0.29309	194.510	15.18	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	184.82290		0.18482		278.52620	0.27853	184.823	15.33	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	152.01740		0.15202		227.56800	0.22757	152.017	15.96	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	147.72460		0.14772		220.84010	0.22084	147.725	16.05	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	143.58120		0.14358		214.33080	0.21433	143.581	16.15	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	142.22970		0.14223		212.20840	0.21221	142.230	16.18	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	136.98410		0.13698		203.94930	0.20395	136.984	16.31	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	120.42000		0.12042		177.97820	0.17798	120.420	16.75	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			14.58100		14.58100		14.91440	14.91440		13.89	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	614.49010		0.61449		803.44720	0.80345	614.490	13.50	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.61020		14.61020		14.94430	14.94430		13.88	365,255.00	25	11,094.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	100.54230		0.10054		65.01370	0.06501	100.542	12.44	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	346.97740		0.34698		445.74150	0.44574	346.977	15.70	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.86890		14.86890		15.21190	15.21190		14.32	1,576,103.40	106	6,709.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.12590		15.12590		15.47760	15.47760		14.57	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	267.88300		0.26788		190.87710	0.19088	267.883	12.59	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	532.93720		0.53294		605.22690	0.60523	532.937	17.39	0.00	0	6,076.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 05/02/2015	Index Future			534.72600		534.72600		526.84700	526.84700			0.00	0	0.00
AL12	On 07/05/2015	Index Future			543.24000		543.24000		535.23600	535.23600			0.00	0	0.00
AL37	On 05/02/2015	Index Future			446.79600		446.79600		444.34100	444.34100			0.00	0	116.00
AL37	On 07/05/2015	Index Future			453.91000		453.91000		451.41700	451.41700			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			528.50300		528.50300		524.17200	524.17200			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			536.91800		536.91800		532.51900	532.51900			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			482.95700		482.95700		478.00400	478.00400			0.00	0	654.00
ALBI	On 07/05/2015	Index Future			490.64700		490.64700		485.61600	485.61600			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			499.07200		499.07200		493.95800	493.95800			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.52090		9.52090		9.59880	9.59880		11.98	19,041.80	2	22,001.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	166.43540		0.16644		141.40460	0.14140	166.435	11.96	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	158.56360		0.15856		189.48970	0.18949	158.564	12.62	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	57.97210		0.05797		69.66540	0.06967	57.972	14.15	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.60840		9.60840		9.68930	9.68930		11.84	0.00	0	7,620.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.70890		9.70890		9.79420	9.79420		12.69	242,722.50	25	600.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.06040		10.06040		10.12060	10.12060		11.44	0.00	0	75.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			10.19260		10.19260		10.25580	10.25580		11.97	0.00	0	0.00

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 CAFZ	On 16/03/2015	Can-Do Future	297.49940		297.49940		343.73440	343.73440			0.00	0	10,000.00
CF CANDO CAGB	On 05/01/2015	Can-Do Future	107.10140		107.10140		153.08250	153.08250			0.00	0	5,000.00
CHF / R	On 16/03/2015	Foreign Exchange Future	11.94510		11.94510		12.25390	12.25390		13.96	0.00	0	2,308.00
CHF / R	On 12/06/2015	Foreign Exchange Future	12.14940		12.14940		12.46300	12.46300		14.52	0.00	0	6,452.00
CNH / R	On 16/03/2015	Foreign Exchange Future	1.86090		1.86090		1.88500	1.88500		12.70	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future	1.87550		1.87550		1.90040	1.90040		13.26	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 05/02/2015	Bond Future	125.10134		125.10134		125.11619	125.11619			0.00	0	0.00
EL28	On 07/05/2015	Bond Future	125.59410		125.59410		125.60940	125.60940			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 05/02/2015	Bond Future	9.48880		85.83382		9.66784	84.50591			0.00	0	6,220.00
ES33	On 07/05/2015	Bond Future	9.57194		83.41270		9.75661	82.06384			0.00	0	0.00
ES33	On 06/08/2015	Bond Future	9.64343		84.86125		9.83382	83.48969			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 05/02/2015	GOVI	481.00300		481.00300		476.62200	476.62200			24,050,150.00	5	436.00
GOVI	On 07/05/2015	GOVI	488.66200		488.66200		484.21100	484.21100			0.00	0	130.00
GOVI	On 06/08/2015	GOVI	497.05300		497.05300		492.53000	492.53000			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	118.58524		118.58524		118.65496	118.65496			0.00	0	16.00
I2025	On 07/05/2015	Bond Future	120.48335		120.48335		120.55432	120.55432			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 05/02/2015	Bond Future	126.52596		126.52596		126.54229	126.54229			0.00	0	3,701.00
I2038	On 07/05/2015	Bond Future	128.55128		128.55128		128.56786	128.56786			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2046	On 05/02/2015	Bond Future		128.35016	128.35016		128.94272	128.94272			0.00	0	5,889.00
I2046	On 07/05/2015	Bond Future		129.03534	129.03534		129.63764	129.63764			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 05/02/2015	Bond Future		136.81262	136.81262		137.34097	137.34097			0.00	0	2,640.00
I2050	On 07/05/2015	Bond Future		139.00240	139.00240		139.53926	139.53926			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 05/02/2015	Index Future		225.06700	225.06700		225.46500	225.46500			0.00	0	1,093.00
IGOV	On 07/05/2015	Index Future		228.66900	228.66900		229.07400	229.07400			0.00	0	81.00
IGOV	On 06/08/2015	Index Future		232.61300	232.61300		233.02800	233.02800			0.00	0	0.00
ILBI	On 05/02/2015	Index Future		610.65500	610.65500		610.75800	610.75800			0.00	0	157.00
ILBI	On 07/05/2015	Index Future		620.60900	620.60900		620.71600	620.71600			0.00	0	0.00
J201	On 22/12/2014	Interest Rate Swap		8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future		6.17000	93.83000		6.11000	93.89000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future		6.26000	93.74000		6.22000	93.78000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future		6.33000	93.67000		6.28000	93.72000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future		6.40000	93.60000		6.34000	93.66000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future		6.52000	93.48000		6.43000	93.57000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.66000	93.34000		6.53000	93.47000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.89000	93.11000		6.67000	93.33000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		7.04000	92.96000		6.90000	93.10000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		7.17000	92.83000		7.04000	92.96000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.30000	92.70000		7.18000	92.82000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.43000	92.57000		7.31000	92.69000			0.00	0	0.00
KES / R	On 16/03/2015	Foreign Exchange Future		0.12700	0.12700		0.12800	0.12800			0.00	0	8.00
NGN / R	On 16/03/2015	Foreign Exchange Future		0.06020	0.06020		0.06190	0.06190		21.17	0.00	0	332.00
NGN / R	On 11/12/2015	Foreign Exchange Future		0.05240	0.05240		0.05370	0.05370			0.00	0	56,554.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future		1.22830	1.22830		1.24580	1.24580			0.00	0	60.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future		1.22940	1.22940		1.24680	1.24680			0.00	0	200.00
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 05/02/2015	Bond Future		7.99748	120.39593		8.14590	119.13851		7.58	240,791.86	2	45,267.00
R186	On 05/02/2015	Bond Future	8.00	Put	1,323.08000	1.32308	2,047.93000	2.04793	1,323.080	7.58	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	8.05	Put	1,124.01000	1.12401	1,786.08000	1.78608	1,124.010	7.60	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	9.00	Put	10.23000	0.01023	29.74000	0.02974	10.230	8.07	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future		8.05312	122.31294		8.20699	121.03570		7.63	0.00	0	151.00
R186	On 06/08/2015	Bond Future		8.09277	119.13535		8.25223	117.83690		8.02	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 06/08/2015	Bond Future	8.90	Put	904.47000		0.90447	1,196.25000	1.19625		904.470	8.44	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			8.11304		121.31867	8.27834	119.99595			7.77	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	1,187.00000		1.18700	1,503.18000	1.50318		1,187.000	8.23	0.00	0	2,600.00
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 05/02/2015	Bond Future			285.79417		285.79417	287.31000	287.31000				0.00	0	898.00
R197	On 07/05/2015	Bond Future			290.36804		290.36804	291.90879	291.90879				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 05/02/2015	Bond Future			237.36814		237.36814	237.39836	237.39836				0.00	0	50,884.00
R202	On 07/05/2015	Bond Future			241.16720		241.16720	241.19840	241.19840				0.00	0	0.00
R202	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 05/02/2015	Bond Future			7.83252		102.99701	7.97143	102.18561			5.67	0.00	0	11,167.00
R2023	On 07/05/2015	Bond Future			7.89042		100.71284	8.03532	99.88875			6.05	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.92971		102.46128	8.08098	101.62370			6.10	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	292.88000		0.29288	402.71000	0.40271		292.880	6.48	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 05/02/2015	Bond Future			6.93283		106.43803	7.07123	106.10911			1.82	0.00	0	14,661.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,785.80000		1.78580	1,462.87000	1.46287		1,785.800	1.96	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.98923		103.96628	7.14384	103.63226			1.85	0.00	0	0.00
R203	On 06/08/2015	Bond Future			6.98706		105.77152	7.16152	105.43257			1.77	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2030	On 05/02/2015	Bond Future			8.42366		96.64947	8.58704	95.32168				0.00	0	4,666.00
R2030	On 07/05/2015	Bond Future			8.48361		98.18876	8.65214	96.84000				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 05/02/2015	Bond Future			8.58008		100.06220	8.75359	98.56943				0.00	0	15.00
R2032	On 07/05/2015	Bond Future			8.63990		97.50043	8.81872	95.98398				0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.68719		99.19380	8.87136	97.65185				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 05/02/2015	Bond Future			8.65240		98.74266	8.83079	97.04516				0.00	0	36,001.00
R2037	On 07/05/2015	Bond Future			8.71013		100.31532	8.89367	98.59097				0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 06/08/2015	Bond Future			8.75762		97.79716		8.94644	96.04372			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 05/02/2015	Bond Future			7.21431		103.71313		7.34507	103.27336		2.86	0.00	0	10,782.00
R204	On 07/05/2015	Bond Future			7.27815		105.36449		7.41942	104.91788		2.85	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.30646		103.15466		7.45961	102.70116		2.96	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	129.73000		0.12973		185.39000	0.18539	129.730	3.18	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 05/02/2015	Bond Future			8.77695		99.95528		8.95528	98.12559			0.00	0	6,042.00
R2044	On 07/05/2015	Bond Future			8.83393		101.54722		9.01730	99.68857			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.88135		98.92525		9.06986	97.03512			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			8.74211		104.01640		8.93571	101.96861			0.00	0	43,226.00
R2048	On 07/05/2015	Bond Future			8.79404		101.24221		8.99295	99.16201			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.83595		103.00000		9.04022	100.88445			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 05/02/2015	Bond Future			7.46981		99.62004		7.60997	99.05583		3.81	0.00	0	32,274.00
R207	On 07/05/2015	Bond Future			7.53898		101.20646		7.68812	100.63339		3.81	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,375.81000		1.37581		1,048.08000	1.04808	1,375.810	3.87	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.58076		99.31920		7.73981	98.73705		3.97	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,041.14000		1.04114		803.08000	0.80308	1,041.140	3.96	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.58177		101.13955		7.75000	7.75000		3.87	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,212.75000		1.21275		0.00000	0.00000	1,212.750	3.85	64,275.75	53	53.00
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 05/02/2015	Bond Future			7.60225		98.33656		7.74682	97.65852		4.64	0.00	0	51,071.00
R208	On 07/05/2015	Bond Future			7.66300		96.50269		7.81516	95.81400		4.86	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.70075		98.17844		7.86105	97.47858		4.87	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	206.00000		0.20600		292.88000	0.29288	206.000	5.19	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.71066		96.57409		7.87991	95.86102		4.92	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	660.79000		0.66079		848.91000	0.84891	660.790	5.14	0.00	0	2,200.00
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

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 05/02/2015	Bond Future		8.57544	79.75103		8.75364	78.34671		11.06	0.00	0	29,898.00
R209	On 07/05/2015	Bond Future		8.62712	77.87308		8.81016	76.44651		12.10	0.00	0	0.00
R209	On 06/08/2015	Bond Future		8.66766	79.22549		8.85553	77.77483		12.30	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	488.04000	0.48804	688.61000	0.68861	488.040	12.98	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 05/02/2015	Bond Future		177.70565	177.70565		177.72864	177.72864			0.00	0	628.00
R210	On 07/05/2015	Bond Future		178.47450	178.47450		178.49813	178.49813			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 05/02/2015	Bond Future		131.66124	131.66124		131.68033	131.68033			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future		133.76861	133.76861		133.78822	133.78822			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 05/02/2015	Bond Future		136.50059	136.50059		136.51821	136.51821			0.00	0	13,564.00
R212	On 07/05/2015	Bond Future		138.68538	138.68538		138.70359	138.70359			0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 05/02/2015	Bond Future		8.46395	90.42138		8.63233	89.10662		9.50	135,632,070.00	1,500	23,596.00
R213	On 07/05/2015	Bond Future		8.51838	88.31675		8.69172	86.98116		10.36	0.00	0	0.00
R213	On 06/08/2015	Bond Future		8.56087	89.85001		8.73929	88.49198		10.51	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 05/02/2015	Bond Future		8.66604	80.66810		8.84427	79.19577		11.65	224,418,654.20	2,782	14,311.00
R214	On 07/05/2015	Bond Future		8.71606	78.66144		8.89901	77.16574		12.76	0.00	0	0.00
R214	On 06/08/2015	Bond Future		8.75601	80.02704		8.94371	78.50606		12.98	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 16/03/2015	Foreign Exchange Future		21,519.77000	21,519.77000		21,889.58000	21,889.58000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future		4.95720	4.95720		4.95760	4.95760		10.20	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future		4.93550	4.93550		4.93620	4.93620		10.05	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future		1.80100	1.80100		1.79730	1.79730			0.00	0	12.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.75940	1.75940		1.76010	1.76010			0.00	0	0.00
<b>Total for Derivatives :</b>										<b>916,291,661.11</b>	<b>68,699</b>	<b>3 897 021.00</b>

**i-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.53437			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.11500	102.11806		7.11500	102.09868			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.95924			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.49000	105.06454		8.49000	105.04041			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000		0.00000	101.41460			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.17500	103.25799		9.17500	103.23254			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000	104.05100		10.00000	104.02400			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.61053			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	100.69542			0.00	0	601,000,000.00
AB013	On 21/11/2018	Spot Bond	9.35500	97.31270		9.35500	97.28814			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000	10.94192		100.00000	10.89380			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000	100.96693		10.84000	100.93748			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.23500	102.14674		7.23500	102.12686			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.63453			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.82000	104.45054		8.82000	104.42563			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	105.12100		10.00000	105.09400			0.00	0	0.00
ABCPi3	On 07/12/2023	Spot Bond	2.34000	125.63948		2.34000	271.61139			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.80467			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.54462			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.01969			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.02383			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	100.02646			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.47049			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.21041			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.91613			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		83.48655		100.00000	83.29895			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.08000		172.88465		2.08000	172.87482			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		163.02058		2.76000	163.00841			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		173.92214		2.17000	173.91189			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		185.96688		1.82000	185.95764			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.01625		78.72958		8.01625	78.71295			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.01625		78.72958		8.01625	78.71295			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	94.84000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.99998			0.00	800,000,000	200,000,000.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	93.98000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	93.02000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	92.45000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	91.08000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	90.47000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.53014			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.41467			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	90.12000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.06500		99.96130		7.06500	99.98065			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	89.40000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	89.90000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	88.84000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.86051			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.40500		107.89684		7.40500	107.87518			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.45559			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	87.49000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	86.95000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.64500		95.09981		2.64500	109.04014			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.39000		102.97396		2.39000	162.20669			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.29000		117.90790		2.29000	215.83726			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	85.64000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.54000		91.60396		9.54000	92.38292			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	97.19000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.70000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.96043			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	92.94000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.24000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		107.86502		9.63000	107.84631			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	96.39000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN79	On 21/12/2026	Spot Bond	9.51500		107.01371		9.51500	106.98639			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.88000		91.46549		8.88000	91.44367			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.71000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.06000			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	9.61000		106.31339		9.61000	106.28599			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	87.82000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.24029			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.13886			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.17000		107.39547		8.17000	107.37173			115,197,000,000.00	14,100,000	1,580,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.88500		104.50307		8.88500	104.47812			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.27500		101.53926		7.27500	101.51954			14,424,870,000,000.00	1,982,800,000	6,931,400,000.00
ABS6	On 01/06/2020	Spot Bond	8.95500		97.29024		8.95500	97.26682			190,741,500,000.00	21,300,000	740,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.71000		96.19251		9.71000	96.16732			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.69500		104.42237		7.69500	104.40059			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.15000		217.39043		2.15000	275.41749			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.69000		127.86901		1.69000	130.71500			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.22500		130.18872		2.22500	132.79583			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00475		100.00000	0.00473			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		66.51280		100.00000	66.35167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL028	On 15/09/2015	Spot Bond	11.56500	104.95728		11.56500	104.92469			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.88968			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	5.53860		100.00000	5.52489			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.91125			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.21663			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	33.01264		100.00000	32.93089			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.86810			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	67.05124		11.00000	67.03207			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	33.01264		100.00000	32.93089			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	100.00007			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00010			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00006			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00007			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00007			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.37490			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.37490			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.39440			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.39440			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.35539			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.22656			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL089/JIBAR		On 25/11/2020	Spot Bond		10.00000	105.12100	10.00000	105.09400			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond		0.00000	100.00000	0.00000	99.85630			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond		0.00000	100.00000	0.00000	100.00009			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond		0.00000	100.00000	0.00000	99.99987			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond		0.00000	100.00000	0.00000	99.99982			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond		0.00000	100.00000	0.00000	99.99983			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond		0.00000	100.00000	0.00000	100.00008			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond		9.35500	102.52989	9.35500	102.60516			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond		0.00000	100.00000	0.00000	101.28068			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond		0.00000	100.00000	0.00000	101.92840			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	87.20232			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	181.97858			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	182.02718			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	99.99998			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	100.99900			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.44547			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond		0.00000	100.00000	0.00000	100.99931			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	103.92781			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond		0.00000	100.00000	0.00000	103.82103			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
ACL142/JIBAR		On 25/11/2020	Spot Bond		10.00000	105.12100	10.00000	105.09400			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	99.63954			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.28317				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	101.09685				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00018				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00015				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00020				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00020				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00016				0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00018				0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00020				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.62456	10.23000	102.59627				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00004				0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00019				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	120.51504				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.43000	101.40878	9.43000	101.38311				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00013				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	116.47851	1.75000	116.58148				0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.11868				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00002				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
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.30078				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.42085				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.63848			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	101.03508			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	100.00005			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.99990			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.99990			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.39738			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.62034			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.99998			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.99998			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
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00019			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.93180			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	95.29511			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	131.41020			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	132.34559			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL210	On 20/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.63014			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	100.00010			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	100.00001			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.30269			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.19216			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.15753			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.59827			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.46116			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.50226			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		22.82958		100.00000	22.77427			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		11.28397		100.00000	11.24836			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.62332			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.31455			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.44325			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.61474			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.27197			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.95500		99.47454		7.95500	99.45322			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.63147			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.89483			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.80000		101.56082		8.80000	101.53666			0.00	0	2,890,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR02	On 30/04/2023	Spot Bond	9.61000		113.40872		9.61000	113.37948			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.38500		107.07883		7.38500	107.05739			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.28000		100.41537		9.28000	100.39021			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.18918		100.00000	13.15983			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.99500		100.68796		9.99500	100.66085			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.64000		166.55928		2.64000	166.54729			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.35418			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.27119			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		68.99811		100.00000	68.86792			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.86011			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.83948			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	100.14372			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.66941			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.03883			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	106.27761			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.05605			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.32050			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	100.67000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	93.20000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.31771			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	96.67283			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.54000	130.84221		2.54000	297.30682			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	94.62603			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	108.25872			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	98.47906			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	96.94812			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	91.88609			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.33364			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00013			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.92203			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.55500	164.04073		2.55500	207.82512			0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	26.46953		100.00000	26.41063			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	16.24195		100.00000	16.16894			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	16.33441		100.00000	16.26099			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	15.91833		100.00000	15.84678			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.19887			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	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.82406			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.90000	105.03924		8.90000	105.01412			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.11161			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.36229			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.89103			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	100.59546			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.45500	100.93260		9.45500	100.90699		1,891,000,000,000.00	200,000,000	1,100,000,000.00	
BAW2	On 02/10/2015	Spot Bond		7.64500	105.57479		7.64500	105.55303			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	40.16009		100.00000	39.98348			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	104.64999			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.77000	105.04010		8.77000	105.01533			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.06515	101.14729		11.06515	100.79199			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.02599	99.98126		11.02599	99.94109			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.06504	99.94734		11.06504	99.91534			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.74596			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.10159	100.00308		11.10159	99.87616			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.82318	99.63956		11.82318	99.60426			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.74003			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.74003			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.74011			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.31515	99.46903		11.31515	99.50487			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.23474	100.53730		11.23474	99.91064			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.02599	99.98126		11.02599	99.94109			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.17253	100.24703		11.17253	100.02496			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.35563	96.55102		10.35563	99.77148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.75316		0.00		0	0.00	
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.74095		0.00		0	0.00	
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.74095		0.00		0	0.00	
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	97.56941		0.00		0	0.00	
BAYA23	On 30/06/2017	Spot Bond	10.13686	100.59584	10.13686	102.83916		0.00		0	0.00	
BAYA24	On 30/06/2017	Spot Bond	11.54500	98.77932	11.54500	98.74878		0.00		0	0.00	
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.74831		0.00		0	0.00	
BAYA26	On 30/09/2017	Spot Bond	11.47000	75.18834	11.47000	96.83070		0.00		0	0.00	
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	97.64145		0.00		0	0.00	
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.77603		0.00		0	0.00	
BAYA30	On 31/12/2015	Spot Bond	9.28000	91.05247	9.28000	99.77589		0.00		0	0.00	
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.74463		0.00		0	0.00	
BAYA32	On 31/03/2018	Spot Bond	11.30000	71.57824	11.30000	101.69361		0.00		0	0.00	
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.75199		0.00		0	0.00	
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.74585		0.00		0	0.00	
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.74585		0.00		0	0.00	
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	97.42397		0.00		0	0.00	
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.75493		0.00		0	0.00	
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.75764		0.00		0	0.00	
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	97.54542		0.00		0	0.00	
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.75764		0.00		0	0.00	
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.75444		0.00		0	0.00	
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.76639		0.00		0	0.00	
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000	0.00000	99.75773		0.00		0	0.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.82556			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.81226			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.06515	101.05882		14.06515	100.70694			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.30278	99.77076		15.30278	99.72515			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.17449	99.79258		14.17449	103.28987			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.66619			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	99.66619			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	99.66619			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.65394			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.70907			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	24.62306		100.00000	24.57635			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.33084		100.00000	18.28643			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.68313		100.00000	16.64271			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.29822		100.00000	10.27328			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.29822		100.00000	10.27328			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.45104		100.00000	12.42088			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.78861		100.00000	10.76248			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.22404			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.20940			0.00	0	800,000,000.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.40058			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.48358			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.78500		100.00000	8.76348			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.78500		100.00000	8.76348			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP88U	On 23/01/2015	Spot Bond	100.00000		92.17172		100.00000	91.93955			0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000		86.28842		100.00000	86.08491			0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000		83.52403		100.00000	83.33333			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.05000		103.27902		2.05000	179.42293			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.13000		98.01727		8.13000	154.96690			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.13000		99.35180		8.13000	155.30784			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.51500		98.34176		8.51500	98.31924			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
BEER02	On 28/03/2018	Spot Bond	7.90000		99.48434		7.90000	99.46305			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.16559			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.28541			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.31073			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.39512			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.47947			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.71518			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		24.43387		100.00000	24.37467			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	101.10728			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.12887			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.13607			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.22239			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.33739			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		23.90627		100.00000	23.84836			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		23.90627		100.00000	23.84836			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.14844			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.15127			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.32000		103.34197		8.32000	103.31870			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.15974			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.17468			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		13.69065		100.00000	13.65675			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		13.69065		100.00000	13.65675			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000		0.00000	100.88010			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	11.10500		99.39757		11.10500	99.87062			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		54.23951		100.00000	54.13660			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.44362			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.47585			0.00	0	591,000,000.00
BID06	On 30/06/2019	Spot Bond	8.61000		68.17607		8.61000	100.71256			0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.18262			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	98.74195			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	97.27921			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.56966			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.65753			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.55866			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.58604			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.63574			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.84174			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.19055			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	82.19402		100.00000	82.01013			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.34494			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.38306			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.42459			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond		0.00000	100.00000		0.00000	98.90110			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	94.22746			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.46712			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.36410			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.27841			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.91030			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond		0.00000	100.00000		0.00000	93.63723			0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.00057			0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.86064			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond		100.00000	71.28906		100.00000	71.15010			0.00	0	0.00
BTC014	On 09/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.69185			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.60168			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.55529			0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond		100.00000	80.93126		100.00000	100.00000		890,000,000,000,000.00	8,900,000,000	4,900,000,000.00	
BUS01U	On 30/09/2016	Spot Bond		100.00000	29.14811		100.00000	29.07750			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.10274			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.72112			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		9.47000	109.68012		9.47000	109.65209			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	106.88970			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL11	On 06/05/2016	Spot Bond		9.37000	102.79000		9.37000	102.76400			468,500,000,000.00	50,000,000	645,000,000.00
CBL12	On 06/09/2018	Spot Bond		12.50000	99.92217		12.50000	99.88871			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	99.81621			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		12.40000	101.81641		12.40000	101.78313			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.79887			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.36000	101.06464		9.36000	101.03909			936,000,000,000.00	100,000,000	50,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	99.01088			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.40000	98.98544		12.40000	98.95309			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.63543			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	98.30948			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.96188			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.20500	94.16579		10.20500	94.13990			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		9.98000	114.61083		9.98000	114.58033			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		10.26000	108.42910		10.26000	108.39931			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		9.14000	116.26103		9.14000	116.23233			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.43538			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.67000	103.25453		11.67000	103.22218			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.37322			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.14142			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.12100		10.00000	105.09360			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.16249			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond		0.00000	100.00000		0.00000	107.63453			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.58440			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.68052			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.51140			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.02850			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	102.10759			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.19845			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.18574			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.17372			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.23721			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.90931			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00008			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.76895			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	99.75908		10.11000	99.73235			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.62901			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	121.89811		2.76000	121.88903			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond		0.00000	100.00000		0.00000	104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond		3.14000	119.04181		3.14000	121.86217			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	102.57859		8.25000	102.55569			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		2.92500	128.55725		2.92500	122.71391			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	126.97421		2.40000	121.20454			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00026			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.63500	101.35781		8.63500	101.33427			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.35865			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.37449			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.68500	101.43294		8.68500	101.40925			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.68500	101.43294		8.68500	101.40925			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.73500	100.23008		8.73500	100.20654			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00009			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00013			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.37226			0.00	0	0.00
CLN230/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.12100		10.00000	105.09400			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.37226			0.00	0	0.00
CLN231/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.12100		10.00000	105.09400			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.79842			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.63490			0.00	0	2,500,000,000.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.58573			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.62118			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	103.05022		9.35000	103.02463			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	103.05022		9.35000	103.02463			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.56477			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.56623			0.00	0	0.00
CLN247		On 24/02/2017	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	100.23302			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.98874		0.00		0	0.00	
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.03686		0.00		0	0.00	
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.03939		0.00		0	0.00	
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.98874		0.00		0	0.00	
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.98874		0.00		0	0.00	
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00558		0.00		0	0.00	
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.78114		0.00		0	0.00	
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.39028		0.00		0	0.00	
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.88429		0.00		0	0.00	
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.88429		0.00		0	0.00	
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.88429		0.00		0	0.00	
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.28652		0.00		0	0.00	
CLN262	On 26/03/2019	Spot Bond	9.23000	103.77001	9.23000	103.74414		0.00		0	0.00	
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.99690		0.00		0	0.00	
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00024		0.00		0	0.00	
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.36747		0.00		0	0.00	
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.36769		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.40173		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.59166		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.67415		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.58098		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.45389		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.30090		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.19426		0.00		0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.01867			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	101.29728			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.94020			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.05783			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.83685			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.19102			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.12100		10.00000	105.09400			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.63655			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.83871			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.69209			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00013			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.65986			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.81500			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.80349			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	130.26544			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.29797			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	131.06162			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	129.63147			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	130.54682			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	126.71675			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	127.14675			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.90642			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN314	On 14/11/2022	Spot Bond	10.82000		95.61802		10.82000	94.29922			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.34000		95.01685		11.34000	95.83694			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.81223			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	100.88614			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.29444			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.25064			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		102.83697		8.80500	101.24545			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	101.30718			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	123.64531			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	100.00016			0.00	0	0.00
CLN329	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	93.90277			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00046			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	76.31108			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.00022			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.81223			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	112.23644			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	112.33009			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.23421			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.81113			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00045			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.00002			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00006			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	101.22236			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.91680			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.81659			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.16371			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.44669			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.95110			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	101.15082			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.26027			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	101.81117		10.55000	102.55991			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	10.00000	105.07824		10.00000	105.83225			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.99003			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.17419			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	12.14000	106.81879		12.14000	107.73791			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.25276			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	12.17000	107.65714		12.17000	107.48448			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	10.60000	107.01115		10.60000	106.86109			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.25276		0.00		0	0.00	
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.29654		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	106.38916		0.00		0	0.00	
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	106.53538		0.00		0	0.00	
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	106.53538		0.00		0	0.00	
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.80415		0.00		0	0.00	
CLN376	On 20/03/2021	Spot Bond	9.50500	104.27207	9.50500	104.13842		0.00		0	0.00	
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.42627		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	102.70565	10.55000	102.67648		0.00		0	0.00	
CLN380	On 20/09/2024	Spot Bond	11.00000	102.81959	11.00000	100.09596		0.00		0	0.00	
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.25170		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	101.27303		0.00		0	0.00	
CLN384	On 20/09/2024	Spot Bond	11.93000	103.67702	11.93000	103.51122		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	
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	106.53538		0.00		0	0.00	
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.39776		0.00		0	0.00	
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	107.01124		0.00		0	0.00	
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.17405		0.00		0	0.00	
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.77049		0.00		0	0.00	
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	105.97843		0.00		0	0.00	
CLN392	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
CLN393		On 20/12/2019	Spot Bond	0.00000	100.00000	0.00000	87.60155			0.00	0	0.00
CLN394		On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	39.94566	7.01000	40.55565			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	164.33540			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	8.51500	98.34176	8.51500	142.23777			0.00	0	0.00
CLN88		On 28/04/2028	Spot Bond	8.13000	35.23554	8.13000	154.96690			0.00	0	0.00
CLN89		On 02/03/2028	Spot Bond	8.13000	35.66828	8.13000	155.30784			0.00	0	0.00
CLNF01		On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	94.21802			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	94.16858			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.68412			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.68412			0.00	0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.00006			0.00	0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.00007			0.00	0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00013			0.00	0	0.00
CLNF08		On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.67639			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	101.29444			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	106.36339			0.00	0	0.00
CLNF13		On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	106.32049			0.00	0	0.00
CLNF14		On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	106.36339			0.00	0	0.00
COH001		On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	100.63279			0.00	0	0.00

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	101.62403			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000	107.97603		8.87000	105.97524			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.72000	101.25570		8.72000	101.23196			0.00	0	810,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.14500	112.09689		10.14500	112.06641			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.44500	102.55366		8.44500	102.53036			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.71500	107.58040		9.71500	107.55221			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.78000	102.81578		9.78000	102.78881			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.15000	96.26798		10.15000	96.24179			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.86000	97.65162		10.86000	97.62325			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.86000	90.67378		10.86000	90.64744			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.51971			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.44620			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.30920			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	14.19782		100.00000	14.08889			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.55893			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.98046			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.18767			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.43870			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	10.09294		100.00000	10.01551			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	12.00987		100.00000	11.95589			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.48000	98.29065		11.48000	102.65262			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	13.41229		100.00000	13.37908			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	5.87029		100.00000	5.85155			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	14.36280		100.00000	14.31696			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.09674			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.04500		99.39631		8.04500	98.68606			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.46688			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.32820			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.58637			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		54.11871		100.00000	61.13750			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.27223			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.66102			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	103.03211			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	102.65699			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.19557			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	102.09304			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	110.32273			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	102.43512			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.70500		101.70672		8.70500	101.68291			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.48500		110.65715		7.48500	110.63481			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.54000		107.23946		8.54000	107.21509		2,161,474,000,000.00	253,100,000	1,902,400,000.00	
DV23	On 27/02/2023	Spot Bond	9.21000		107.65131		9.21000	107.62497		2,011,103,889,000.00	218,360,900	1,233,723,500.00	
DV24	On 18/02/2024	Spot Bond	9.41000		105.01354		9.41000	104.98730			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.54500		107.72139		9.54500	107.69410			0.00	0	750,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.98169			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.87199			0.00	0	400,000,000.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.12902			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.58389			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.18179			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.18445			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.75604			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.06884			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.28154			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	8.03000		129.57691		8.03000	129.54919			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	94.11561			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
EL037	On 31/01/2037	Spot Bond	2.26000		100.58126		2.26000	115.47648			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		100.87484		1.20000	134.33122			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.03000		124.07283		2.03000	124.06591			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	2.04000		111.51457		2.04000	111.50831			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.05000		112.48925		2.05000	112.48302			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.14000		102.95722		2.14000	102.95120			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.24000		100.92728		2.24000	115.86718			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.60500		108.28937		9.60500	108.26177			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.45500		108.86443		9.45500	108.83665			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.91000		102.17812		9.91000	102.15081			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.17000		93.57912		10.17000	96.34639			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM05	On 17/04/2029	Spot Bond	10.32000	104.52121		10.32000	103.48921			206,400,000,000.00	20,000,000	4,343,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.73329			0.00	0	800,000,000.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	95.01955			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.20341			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.98048			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.94299			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.64532			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.89322			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.10034			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	79.34483		100.00000	79.11748			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	93.99189		100.00000	93.76649			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.42500	100.43383		11.42500	100.40351			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.43457			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.15356			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.97702			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.88000	98.38374		9.88000	98.35768			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.71303			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.52340			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	100.76928			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	100.81655			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.12100		10.00000	105.09400			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.69262			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.72074			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.68700			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.71043			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.70316			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.69369			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.05000	102.89247		7.05000	102.87289			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.83000	105.69260		7.83000	105.67030			73,609,830,000.00	9,401,000	5,813,556,400.00
ES23	On 25/01/2023	Spot Bond	8.58000	112.25008		8.58000	112.22446			359,333,832,000.00	41,880,400	5,464,031,500.00
ES26	On 02/04/2026	Spot Bond	8.85500	94.67065		8.85500	94.64811			1,587,228,643,000.00	179,246,600	5,106,117,500.00
ES33	On 15/09/2033	Spot Bond	9.44000	85.13190		9.61500	83.80036			26,880,593,520,000.00	2,847,520,500	33,783,959,100.00
ES42	On 25/04/2042	Spot Bond	9.67000	90.17184		9.67000	90.14845			0.00	0	19,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.71232			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.73454			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.59870			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.37648			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.86197			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.66840			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.97014			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.45315			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.60773			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.39188			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.61259		100.00000	11.58446			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.30150		100.00000	11.27413			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.14456			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	98.72282			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.16145			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.17268			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.40000	97.10496		9.40000	97.08045			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.22526			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22519			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.24588			0.00	60,000,000	230,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	103.44799			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.46023			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	100.46777			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.20500	99.19867		10.20500	99.58621			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.25000	105.68487		10.25000	105.65586			2,050,000,000,000.00	200,000,000	100,000,000.00
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	2.22500	131.91883		2.22500	132.79583			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.18000	127.11959		2.18000	274.81231			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.36000	105.24722		2.36000	111.86986			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.37000	103.20361		2.37000	162.56854			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.18000	119.78445		2.18000	219.27307			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.67500	107.70170		7.67500	107.67930			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.76300	64.15463		7.76300	63.51702			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.44700	41.11272		9.44700	40.20660			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.68000	39.82491		9.68000	38.88243			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC02U	On 02/03/2015	Spot Bond	100.00000		84.10138	100.00000	83.90805		0.00		0	0.00	
FRC03U	On 27/03/2015	Spot Bond	100.00000		86.26007	100.00000	86.07255		0.00		0	0.00	
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000	0.00000	100.52680		0.00		0	0.00	
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00024		0.00		0	0.00	
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00014		0.00		0	0.00	
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00020		0.00		0	0.00	
FRC115	On 20/06/2017	Spot Bond	7.47000		100.06008	7.47000	98.00000		0.00		0	0.00	
FRC116	On 20/06/2017	Spot Bond	7.47000		100.06008	7.47000	100.00000		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	100.05391		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		100.04828	6.00000	100.00000		0.00		0	0.00	
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00	
FRC127	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00	
FRC128	On 20/09/2017	Spot Bond	0.00000		100.00000	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	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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
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	16.53699		100.09221	16.49601			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	111.74280			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00014			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.54921			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00008			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00012			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.00008			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	61.59050		13.22500	61.56824			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.00058			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	3.59000	96.87923		3.59000	100.22000			0.00	0	0.00
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	100.71836			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.96061			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.06292			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	101.19127			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	100.89050			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.17897			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.38856			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	102.60632			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	100.13812			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.69796			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.79101			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.83020			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.12100		10.00000	105.09400			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.49912			0.00	0	0.00
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	101.48524			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.81228			0.00	0	900,000,000.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.46104			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.46502			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.46636			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.33153			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.46636			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.32613			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.04902			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.47956		8.75000	101.08783			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	103.92794			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	10.55054		100.00000	10.51687			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.63173		100.00000	9.60098			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	102.13362			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.75775		100.00000	1.74985			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	20.74401		100.00000	20.58831			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.99744			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	9.48243		100.00000	9.43981			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC214	On 07/11/2017	Spot Bond	100.00000		26.77438	100.00000	26.57341				0.00	0	1,000,000,000.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.99740				0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		12.50000	100.00000	12.40618				0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.99497				0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.94495				0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.06848				0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.00327				0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.03500		99.88893	3.03500	126.13144				0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.86669				0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.85530				0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.85530				0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.71667				0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	100.00000		51.96296	100.00000	51.56430				0.00	0	30,000,000,000.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00004				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.00008				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.27835				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.25352				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.56500		116.69882	3.56500	121.97848				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.00008				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.00008				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.61500		107.27223	3.61500	121.59487				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.59500		104.88684	3.59500	121.74815				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.01000		101.90991	3.01000	127.26881				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC74	On 20/09/2016	Spot Bond	3.08000	101.26586		3.08000	134.61909			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.40585			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00011			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	100.00019			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.00017			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	103.07019			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.13339			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.32183		100.00000	10.29627			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	34.60502		100.00000	34.51932			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	65.88071		100.00000	65.67502			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	16.78291		100.00000	16.72994			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000	5.93241		100.00000	5.90574			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000	12.99499		100.00000	12.74649			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.15000	152.01688		5.15000	151.99567			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.72842			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.29679			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.39319			0.00	0	760,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.70445			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.06918			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	98.82442			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	99.53007			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.97300		83.75130		1.97300	106.48902			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.36000		104.34645		2.36000	137.14333			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.23962			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.71316		10.38000	101.68484			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.71316		10.38000	101.68484			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	108.68000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.28995			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.50000		101.93935		2.50000	110.66626			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.49000		210.60624		2.49000	209.75635			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.47000		111.26076		2.47000	111.25332			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.38572			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.52000		209.71734		2.52000	208.86231			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.41623			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.44500		111.02469		2.44500	111.01734			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.56000		109.51095		2.56000	109.50336			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.87400			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	51.73800			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.84258			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.66500		108.46169		2.66500	107.50366			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.64000		113.76919		2.64000	260.15601			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.69000		112.10519		2.69000	258.31972			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.37500		98.09866		2.37500	97.80717			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS123	On 07/12/2033	Spot Bond	2.72000		160.24814		2.72000	203.01933			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.30000		126.00757		2.30000	272.40742			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.19000		127.02647		2.19000	274.61095			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.91000		120.53105		2.91000	260.56381			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.69500		101.43555		2.69500	128.88104			0.00	0	189,600,000.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.19994			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.22500		132.80383		2.22500	128.73537			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.41406			0.00	1,200,000,000	300,000,000.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.64957			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.04231			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.34000		110.85151		2.34000	110.84451			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		21.83370		104.97509	21.77724			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		25.52017		101.07593	25.45637			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		18.87136		100.44759	18.82443			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		24.06233		100.76967	24.00233			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	2.01000		119.69939		2.01000	119.69282			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	2.30500		98.05141		2.30500	112.42543			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.66594			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.33500		97.78686		2.33500	112.12202			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.57479			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.39000		125.18116		2.39000	342.87581			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.89439			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS96		On 24/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.54441			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
FRX15		On 14/03/2015	Spot Bond	6.21500	102.95502	6.21500	102.93774			0.00	0	100,000,000.00
FRX16		On 15/09/2016	Spot Bond	7.72500	102.60571	7.72500	102.58424			0.00	0	0.00
FRX17		On 15/09/2017	Spot Bond	8.12000	103.21657	8.12000	103.19388			0.00	0	0.00
FRX18		On 14/04/2018	Spot Bond	8.28000	108.30464	8.28000	108.28050			0.00	0	0.00
FRX19		On 15/11/2019	Spot Bond	8.79500	101.73016	8.79500	101.70597			187,333,500,000.00	21,300,000	960,000,000.00
FRX20		On 01/10/2020	Spot Bond	9.00500	100.84273	9.00500	100.81832			0.00	0	0.00
FRX23		On 28/02/2023	Spot Bond	9.59000	92.14570	9.59000	92.12186			0.00	0	0.00
FRX24		On 10/12/2024	Spot Bond	9.62000	107.51616	9.62000	107.48841			0.00	0	0.00
FRX26		On 01/10/2026	Spot Bond	9.96000	99.87716	9.96000	98.96354			0.00	0	500,000,000.00
FRX31		On 21/02/2031	Spot Bond	10.39500	96.23825	10.39500	96.21175			0.00	0	0.00
FRX45		On 14/04/2045	Spot Bond	10.27000	80.47386	10.27000	80.45172			0.00	0	0.00
FS1A3		On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.00005			0.00	0	0.00
FS1A4		On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.00006			0.00	0	0.00
FS1A5		On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.00004			0.00	0	0.00
FS1B1		On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.00005			0.00	0	0.00
FS1C1		On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.00006			0.00	0	0.00
FS1D1		On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.00011			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	100.60246			0.00	0	0.00
FS2A3		On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.62835			0.00	0	0.00
FS2A4		On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.46791			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.65172			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.67767			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.69929			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.79428			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.69085			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.79474			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.12000		102.61889		9.12000	102.59375			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
GPT31	On 05/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.15274			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		14.25137		100.00000	14.14203			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		20.98297		100.00000	20.82198			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.77874		100.00000	11.68308			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	101.09250			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.11520			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.15906			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.21347			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.28899			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
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.45964			0.00	0	20,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.41100			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.11258			0.00	1,200,000,000	300,000,000.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.21842			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.22994			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	100.68273			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.96158			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.52818			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.86912			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.95385			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.42099			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	16.24670		100.00000	16.12476			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.53324			0.00	3,000,000,000	1,500,000,000.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.14676			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.01789			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.02985			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.19512			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.16359			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	101.34028			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.56349	102.19363		7.56349	98.30000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.40033			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.56334		101.89222		8.56334	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.47753			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	9.01345		101.97059		9.01345	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.57184			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	101.43400			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.58715			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.64260			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.97889			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.12100		10.00000	105.09400			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.15000		104.83301		9.15000	104.80754			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.26500		110.38194		8.26500	110.35765			252,909,000,000.00	30,600,000	880,600,000.00
HWAY23	On 07/12/2023	Spot Bond	2.00000		128.80960		2.00000	278.46723			0.00	0	1,600,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.00000		131.69487		2.00000	284.70475			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.57000		100.81768		9.57000	100.79208			34,140,018,000,000.00	3,567,400,000	4,131,000,000.00
HWAY35	On 31/07/2035	Spot Bond	9.57000		100.76995		9.57000	100.74435			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		99.18256		100.00000	98.91304			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		25.76827		100.00000	25.70516			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		64.92222		100.00000	64.76495			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		31.02520		100.00000	30.95004			0.00	0	0.00

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		22.71910	100.00000	22.66406				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		99.18256	100.00000	98.91304				0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		105.12100	10.00000	105.09400				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.70000		118.75148	1.69500	118.79989			226,646,001,240,000.00	33,321,177,200	01,186,664,700.00	
I2038	On 31/01/2038	Spot Bond	1.74000		126.76963	1.74000	126.76366			120,752,215,152,000.00	69,397,824,800	92,147,590,100.00	
I2046	On 31/03/2046	Spot Bond	1.76000		127.86641	1.76000	127.86025			147,913,250,848,000.00	84,041,619,800	35,314,159,300.00	
I2050	On 31/12/2050	Spot Bond	1.80000		135.68793	1.78500	136.18804			307,826,727,120,000.00	71,014,848,400	36,319,807,804.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	97.25000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.56500		103.48065	7.56500	103.45955				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.48155				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.37849				10,200,000,000	5,795,000,000.00	
IBL21	On 15/03/2016	Spot Bond	8.23500		104.03608	8.23500	104.01290				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.02000		108.21208	8.02000	108.18858				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	8.05500		103.16355	8.05500	103.14141				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.01093				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.85000		101.07304	1.85000	130.29104				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.29500		104.04995	2.29500	132.20423				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.76210				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	102.30852				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.14000		103.71838	8.14000	103.69565				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.37297				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.09563				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.81997				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.12100		10.00000	105.09400			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.73000	97.62500		8.73000	97.60208			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.21500	95.35327		9.21500	95.32993			91,228,500,000.00	9,900,000	2,460,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.01778			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.22000	99.13769		8.22000	99.11576			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.26500	102.83209		9.26500	102.78336			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.89575			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.03690			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	101.88223		7.90000	101.86077			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.51000	101.96129		8.51000	101.93820			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.14272			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.75652			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.79000	104.45413		7.79000	104.43243			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.47000	105.72897		8.47000	105.70515			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.63000	107.28728		9.63000	107.25987			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.83388			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.14339			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.06199			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	101.08411			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	101.10607			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00657		100.00000	0.00656			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.25874			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.22330			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.85500	99.09392		8.85500	99.07034			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG04		On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.57054			0.00	0	0.00
IDCG05		On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.58936			0.00	0	0.00
IDCG06		On 24/11/2024	Spot Bond	9.86000	104.24896		9.86000	98.78954			0.00	0	0.00
IDCP01		On 19/04/2015	Spot Bond	5.00000	100.88311		5.00000	100.86950			0.00	0	0.00
IDCP02		On 19/04/2015	Spot Bond	5.00000	100.88311		5.00000	100.86950			0.00	0	0.00
IDCP03		On 31/01/2017	Spot Bond	5.00000	101.96494		5.00000	101.95126			0.00	0	0.00
IDCP04		On 19/10/2017	Spot Bond	5.00000	100.88578		5.00000	100.87209			0.00	0	0.00
IDCP05		On 14/03/2018	Spot Bond	4.00000	101.10007		4.00000	101.08901			0.00	0	0.00
IDCP06		On 17/10/2019	Spot Bond	4.00000	103.46351		4.00000	100.72070			0.00	0	0.00
IDW01U		On 30/06/2016	Spot Bond	100.00000	32.29925		100.00000	32.19841			0.00	0	0.00
IDW02U		On 30/06/2016	Spot Bond	100.00000	32.16645		100.00000	32.06603			0.00	0	0.00
IDW03U		On 30/06/2016	Spot Bond	100.00000	32.16645		100.00000	32.06603			0.00	0	0.00
IFM01		On 31/03/2016	Spot Bond	9.20000	106.71959		9.20000	106.69323			0.00	0	0.00
IHL01		On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.85060			0.00	0	0.00
IHL02		On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.85060			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.83109			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	7.45994		100.00000	7.44147			0.00	0	0.00
IM1002		On 12/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.61855			0.00	0	0.00
IM103U		On 26/01/2015	Spot Bond	100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	8.98500	102.38334		8.98500	102.35865			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.77110			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	14.68198		100.00000	14.64641			0.00	0	0.00
IN253U		On 04/07/2015	Spot Bond	100.00000	65.88071		100.00000	65.67502			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN262U	On 15/01/2015	Spot Bond	100.00000		94.07216	100.00000	93.83033				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		11.38625	100.00000	11.33617				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		23.02802	100.00000	22.81333				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.13705	100.00000	1.13487				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		10.81001	100.00000	10.62112				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		14.66118	100.00000	14.54483				0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000		82.20721	100.00000	82.02247				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		15.70014	100.00000	15.38330				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		24.06919	100.00000	23.46691				0.00	0	0.00
INA502	On 06/01/2015	Spot Bond	6.25000		99.76085	6.25000	99.65870				0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.25000		99.64170	6.25000	99.53980				0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.35000		99.51524	6.35000	99.41197				0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.35000		99.39478	6.35000	99.29176				0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.35000		99.27462	6.35000	99.17185				0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.35000		99.15474	6.35000	99.05222				0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.40000		99.02763	6.40000	98.92457				0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.45000		98.89897	6.45000	98.79537				0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.45000		98.65758	6.45000	98.55449				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	102.14192				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.06515		103.71015	11.06515	103.37209				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.06515		102.45166	11.06515	102.46167				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	99.99963				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00002				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.43360	6.50000	101.41578				0.00	0	0.00

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	95.44484			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.14016			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.34610			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.12100		10.00000	105.09400			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	100.35953			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	100.88151			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.75850			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.62790			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.62098			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	96.46791			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond		0.00000	100.00000		0.00000	103.18921			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.21449			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.79589			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond		0.00000	100.00000		0.00000	105.52396			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	103.74427			0.00	0	0.00
ING287	On 25/06/2015	Spot Bond		100.00000	54.96595		100.00000	54.54886			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	102.27718			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	104.40384			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	101.13795			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IP272U	On 13/01/2015	Spot Bond	100.00000		94.55959		100.00000	94.31525			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.56391			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.12100		10.00000	105.09400			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.47194			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.49103			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.74500		101.80672		8.74500	101.78279			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.70067			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.74107			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	101.76803			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.39226			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.46281			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.52149			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.65500		99.49900		9.65500	99.47309			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.03902			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.71000		104.87523		8.71000	104.85053		689,832,000,000.00	79,200,000	1,610,000,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.60780			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.57440			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	100.97623			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00007			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.74500		100.89704		8.74500	100.87387			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.57243			0.00	80,000,000	40,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.34171			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.38500		97.10073		3.38500	126.80229		43,801,900,000,000.00	12,940,000,000	6,470,000,000.00	
IV019	On 31/03/2028	Spot Bond	3.55000		142.74559		3.55000	142.73177			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.91910				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.65378				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.58066				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.23563				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	99.84599				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.69500	98.44114	3.69500	99.29086				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.69500	98.35907	3.69500	105.57833				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	100.27279				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.94758				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.35000	111.36487	10.35000	111.33383				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.57173				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.65000	141.19826	3.65000	141.18422				0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond	6.25000	99.72678	6.25000	99.62470				0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond	6.25000	99.60771	6.25000	99.50588				0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.35000	99.48079	6.35000	99.37760				0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond	6.35000	99.48079	6.35000	99.25747				0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.35000	99.24034	6.35000	99.13764				0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.35000	99.12054	6.35000	99.01809				0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond	6.40000	98.99325	6.40000	98.89026				0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.45000	98.86441	6.45000	98.76089				0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond	6.45000	98.74366	6.45000	98.64038				0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond	6.45000	98.62319	6.45000	98.52017				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.89506				0.00	0	0.00

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	101.67637			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.12100		10.00000	105.09400			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.41167			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.53423			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.62586			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.62568			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.43771			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.47228			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.48184			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.50093			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.41499			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.33169			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.13551			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.05814			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.71775			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.49952			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.49460			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.72685			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.38437			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.19959			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.01806			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.05372			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.84177			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	99.83746			0.00	0	0.00

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	99.83746				0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.07000	104.14261	9.07000	104.80981				0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	15.66465	100.00000	15.60576				0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	12.58381	100.00000	12.52847				0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.28667				0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.27500	103.31953	9.27500	104.18458				0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.15735				0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.77800				0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.13521				0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000	0.00000	102.62202				0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.15135				0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000	0.00000	102.36122				0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.54500	105.96975	7.54500	101.08373				0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.02413				0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.68286				0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.41664				0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	89.07843	100.00000	88.86481				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.15496				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	93.86760	100.00000	93.63057				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.20111				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	35.41260	100.00000	35.32681				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.88928				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	92.20903	100.00000	91.98023				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG10U	On 29/01/2015	Spot Bond	100.00000		97.13359	100.00000	96.89255				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		90.95367	100.00000	90.73128				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		82.55590	100.00000	82.37285				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.15154				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.15701				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.30653				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		58.36492	100.00000	58.22353				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.67760				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.26391				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.51000		140.49572	8.51000	140.46339				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.01856				0.00	3,194,000,000	1,597,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.99004				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.08577				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.44412				0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000	0.00000	99.89576				0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.87055				0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	10.21500		103.66317	10.21500	98.36228				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.09761				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.82000		100.07641	8.82000	100.05294			507,150,000,000.00		57,500,000	3,530,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.87000		75.24282	8.87000	98.22316			88,700,000,000,000.00		10,000,000,000	5,000,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.39500		102.25090	9.39500	102.22539			68,583,500,000.00		7,300,000	720,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.23545				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.21264				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	10.06500		100.86183	10.06500	100.83463				0.00	0	1,040,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.23138			0.00	350,000,000	175,000,000.00
LOM01	On 25/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.80459			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	102.59008			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	102.75559			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	102.95382			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.68885			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.30211			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.22225			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.72179			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.69917			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.66493			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.13181			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.02647			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.04143			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.75199			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.41890			0.00	1,600,000,000	450,000,000.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.84008			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.55747			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.08990			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.45801			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.78521			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.23482			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.38321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.85446			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.86803			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.88761			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.24511			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		89.05650	100.00000	88.84344				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		32.84934	100.00000	32.76800				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		80.39648	100.00000	80.21978				0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		21.11964	100.00000	21.02677				0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		20.86705	100.00000	20.71042				0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		20.95457	100.00000	20.79728				0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		25.53808	100.00000	25.34639				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.73000		102.74230	8.73000	102.71819				45,396,000,000.00	5,200,000	580,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.75000		102.21243	8.75000	102.18838				0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.24664				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.37647				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.57131				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	103.44337				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	103.60351				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.95500		102.88026	7.95500	102.85820				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.72000		106.40516	8.72000	106.38048				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.53000		107.06408	9.53000	107.03700				0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.00003				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.00005				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.56500		102.67137	9.56500	102.64441				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MGL01	On 15/09/2015	Spot Bond	7.71500	102.84913		7.71500	102.82762			0.00	0	2,670,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.51342			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.88000	100.34049		8.88000	100.31654			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.01989			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.40500	107.18616		9.40500	105.70124			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.00000		0.00000	100.48565			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	21.65848		100.00000	21.60485			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.72678			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.58000	100.32138		8.58000	100.29823			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.66500	105.04437		7.66500	105.02290			0.00	0	35,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.57000	107.99143		8.57000	107.96680		15,768,800,000,000.00		1,840,000,000	1,430,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.68856		100.89771	6.67223			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.77659		100.61875	6.76008			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	100.77781			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.83978			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.91179			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.64886		100.00000	0.64729			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.64886	100.00000	0.64729				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.99500		96.66629	8.99500	96.64280				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000		101.82529	7.59000	101.80468				0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.08500		99.86040	9.08500	99.83589				0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.85500		104.91167	8.85500	104.88656				0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.64316				0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.33000		104.96656	9.33000	104.94012				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.72623				0.00	0	20,000,000.00
NBK14A	On 26/06/2021	Spot Bond	9.21500		100.31107	9.21500	104.82397				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.65509				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.78921				0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.28703				0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.58939				0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	105.56353				0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.87515				0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000	0.00000	99.85860				0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.78373				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.53500		104.95449	7.53500	104.93304			18,310,050,000,000.00	2,430,000,000	10,141,000,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.11229			0.00	3,980,000,000	5,140,000,000.00	
NBK3A	On 09/09/2019	Spot Bond	8.55000		114.09884	8.55000	114.07245			132,525,000,000.00	15,500,000	1,520,000,000.00	
NBK4	On 28/10/2024	Spot Bond	10.68500		36.80244	10.68500	36.79221			0.00	0	0.00	
NBK6A	On 19/04/2015	Spot Bond	7.46500		102.38993	7.46500	102.36948			0.00	0	930,000,000.00	
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.51732			0.00	0	0.00	
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000	0.00000	101.42584			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK9A	On 23/03/2016	Spot Bond	7.84500	104.09957		7.84500	104.07745			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.98141			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.81397			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.24442			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.69744			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.51857			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.46039			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	93.66174			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.41726			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	101.19266			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.15748			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	90.02565			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.70335			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.77279			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00003			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.34972			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	101.03862			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN83	On 20/03/2024	Spot Bond	9.85500	106.63912		9.85500	107.40362			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
NCLN85	On 20/03/2024	Spot Bond	9.89000	105.38050		9.89000	106.24807			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	100.03981			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	8.25500	104.38927		8.25500	104.36594			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	101.36021			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	97.53421			0.00	0	1,000,000,000.00
NED15	On 08/04/2024	Spot Bond	9.93000	104.78880		9.93000	105.36665			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	103.63462			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000		0.00000	101.65853			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.39131			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	10.06000	117.14970		10.06000	117.11794			0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	104.30201			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.81082			0.00	20,000,000	50,000,000.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.12100		10.00000	105.09400			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.20000	168.42134		2.20000	168.41120			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.60000	96.38609		2.60000	138.71307			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.61500	107.05367		8.61500	107.02913			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.22369			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.24500	105.71648		9.24500	105.87153			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.56886		0.00		0	0.00	
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.64847		0.00		0	0.00	
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.53853		0.00		0	0.00	
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.55753		0.00		0	0.00	
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.54615		0.00		0	0.00	
NQ1B10	On 22/05/2020	Spot Bond	9.44500	105.70941	9.44500	107.15592		0.00		0	0.00	
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.55759		0.00		0	0.00	
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.56891		0.00		0	0.00	
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.56133		0.00		0	0.00	
NQ1C10	On 22/05/2020	Spot Bond	9.64500	105.70250	9.64500	105.85264		0.00		0	0.00	
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.58416		0.00		0	0.00	
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.57649		0.00		0	0.00	
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.58029		0.00		0	0.00	
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.72015		0.00		0	0.00	
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.67411		0.00		0	0.00	
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.59165		0.00		0	0.00	
NRA018	On 30/11/2018	Spot Bond	8.41000	113.40693	8.41000	113.38127		0.00		0	500,000,000.00	
NRA022	On 31/10/2022	Spot Bond	9.25500	118.22425	9.25500	118.19471		0.00		0	300,000,000.00	
NRA023	On 31/05/2023	Spot Bond	2.09500	172.73919	2.09500	172.72930		0.00		0	8,400,000,000.00	
NRA028	On 30/11/2028	Spot Bond	9.95000	117.90068	9.95000	117.86924		0.00		0	2,920,000,000.00	
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.74602		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	101.54492		0.00		0	0.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.02817			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.30837			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.52407			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.58126			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.71360			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.90228		100.00000	16.86133			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	63.51351		100.00000	63.35964			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.55500	102.47450		7.55500	102.45362			55,907,000,000.00	7,400,000	8,867,400,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000		0.00000	100.57132			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.76500	102.62484		9.76500	98.66719			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	23.84836		100.00000	23.79059			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.57000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.79064			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.13888			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.41437			0.00	0	500,000,000.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.12100		10.00000	105.09400			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.27205			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.38405			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.03616			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.99352			0.00	4,200,000,000	1,400,000,000.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.28090			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.50500	101.47563		9.50500	106.25326			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.10093			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.13137			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.14506			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.17549			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.30625			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.33664			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.17168			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		7.93000	42.52733		7.93000	42.51824			0.00	0	0.00
R158	On 15/09/2015	Spot Bond		6.56500	108.50792		6.56500	108.48856		938,329,012,361,000.00	42,929,019,400	91,798,072,300.00	
R158P	On 15/09/2015	Spot Bond		6.63500	95.36846		6.63500	95.35127			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		6.73500	114.51927		6.73500	114.49832		887,698,008,402,000.00	31,803,713,200	01,775,466,900.00	
R159P	On 15/09/2016	Spot Bond		6.56500	89.44686		6.56500	89.43090			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		7.96500	119.41143		8.11000	118.14376		7,332,257,850,403,500.00	20,559,679,900	76,373,213,500.00	
R187P	On 21/12/2026	Spot Bond		7.85000	39.71028		7.85000	39.70188			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		7.77000	37.13710		7.77000	37.12932			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.76000	283.44443		1.69000	284.89823		31,350,185,152,000.00	17,812,605,200	60,409,300,000.00	
R201	On 21/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
R202	On 07/12/2033	Spot Bond		1.69000	235.41653		1.69000	235.40565		17,620,413,876,000.00	10,426,280,400	71,552,629,000.00	
R2023	On 28/02/2023	Spot Bond		7.79500	102.15474		7.93000	101.33242		3,189,741,609,890,000.00	09,203,542,000	45,782,545,800.00	
R203	On 15/09/2017	Spot Bond		6.89000	105.56766		7.02000	105.22315		4,074,151,769,883,000.00	91,313,754,700	43,183,123,100.00	
R2030	On 31/01/2030	Spot Bond		8.55000	98.52147		8.55000	98.49906		667,498,872,780,000.00	78,070,043,600	62,550,798,700.00	
R2032	On 31/03/2032	Spot Bond		8.71500	97.76931		8.71500	97.74641		521,714,698,123,500.00	59,863,992,900	03,373,041,100.00	
R2037	On 31/01/2037	Spot Bond		8.79500	100.48000		8.79500	100.45650		2,763,017,478,971,500.00	14,157,757,700	79,974,536,700.00	
R204	On 21/12/2018	Spot Bond		7.17500	102.86502		7.30000	102.41107		2,211,441,472,695,000.00	08,214,839,400	44,394,578,300.00	
R2044	On 31/01/2044	Spot Bond		8.92000	101.67616		8.92000	101.65204		1,292,418,800,000,000.00	44,890,000,000	43,740,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2048	On 28/02/2048	Spot Bond	8.90000	101.14159		8.90000	101.11726			1,324,214,352,550,000.00	48,788,129,500	29,708,404,500.00
R207	On 15/01/2020	Spot Bond	7.43000	102.41651		7.56500	101.83922			2,081,790,365,498,000.00	80,187,128,600	83,835,072,900.00
R208	On 31/03/2021	Spot Bond	7.56500	97.53241		7.70500	96.84309			650,144,881,452,000.00	85,941,160,800	80,391,081,600.00
R209	On 31/03/2036	Spot Bond	8.54500	79.09886		8.72000	77.69256			1,499,653,670,344,500.00	75,500,722,100	35,447,124,800.00
R210	On 31/03/2028	Spot Bond	1.65000	176.24457		1.65000	176.23662			66,896,099,820,000.00	40,543,090,800	58,784,173,400.00
R211	On 31/01/2017	Spot Bond	1.15000	132.16291		1.15000	132.15878			10,258,920,000.00	8,920,800	25,200,918,900.00
R212	On 31/01/2022	Spot Bond	1.72500	137.11709		1.72500	137.11067			18,823,519,815,000.00	10,912,185,400	95,678,508,200.00
R213	On 28/02/2031	Spot Bond	8.43000	89.68195		8.59500	88.36257			1,926,222,337,122,000.00	28,496,125,400	51,182,558,400.00
R214	On 28/02/2041	Spot Bond	8.81000	78.55323		8.81000	78.53452			2,923,236,172,011,000.00	31,808,873,100	53,845,186,200.00
R227C	On 15/03/2015	Spot Bond	6.79500	98.49641		6.79500	98.47835			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.63500	95.36846		6.63500	95.35127			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.55500	92.39393		6.55500	92.37747			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.56500	89.44686		6.56500	89.43090			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.78000	99.96834		5.78000	99.98417			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.70500	96.79926		6.70500	96.78205			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.57500	93.76890		6.57500	93.75224			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.55500	90.81064		6.55500	90.79456			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.61500	87.82697		6.61500	87.81127			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.99500	84.23930		6.99500	84.22339			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	7.04500	81.27495		7.04500	81.25949			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.30500	77.82385		7.30500	77.80852			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.28500	75.13940		7.28500	75.12463			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.26500	72.56154		7.26500	72.54732			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.25500	70.05189		7.25500	70.03817			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R337C	On 21/06/2020	Spot Bond		7.52500	66.63948		7.52500	66.62595			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.50500	64.29733		7.50500	64.28432			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.62500	61.50821		7.62500	61.49557			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.59500	59.36922		7.59500	59.35707			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.56500	57.32120		7.56500	57.30951			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.53500	55.35984		7.53500	55.34859			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.49500	53.52488		7.49500	53.51406			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.45500	51.77073		7.45500	51.76032			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		8.05000	47.26847		8.05000	47.25822			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		8.01000	45.61451		8.01000	45.60467			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.97000	44.03539		7.97000	44.02594			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.93000	42.52733		7.93000	42.51824			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.89000	41.08675		7.89000	41.07801			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.85000	39.71028		7.85000	39.70188			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.81000	38.39473		7.81000	38.38665			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.77000	37.13710		7.77000	37.12932			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.82783			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.65396			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.86349			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.66393			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.28642			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	22.25325		100.00000	22.19934			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	9.93555		100.00000	9.91148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB3U	On 17/03/2017	Spot Bond	100.00000	21.72947	100.00000	21.67567				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	59.48517	100.00000	59.22359				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	30.32006	100.00000	30.08217				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	20.53396	100.00000	20.26714				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	9.61751	100.00000	9.55482				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	16.89858	100.00000	16.67900				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	12.06332	100.00000	11.95189				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	12.09204	100.00000	11.93490				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.90629				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.23292				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.35479				0.00	0	800,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.53087				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.55784				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.96600				0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.47217				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.51840				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.52246				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.95711				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.50095				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.00803				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.27221				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.29380				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.49883				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000	0.00000	100.30220				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.51563			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.32304			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
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	82.86363			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	82.77419			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	86.99121			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	85.64308			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.79837			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	80.66530			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	91.37949			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	106.87505		12.35000	106.84025			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.46091		100.00000	14.42588			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.42038			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.64933			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.97786			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	3.72491		100.00000	3.71569			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	25.27781		100.00000	25.21657			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	37.26306		100.00000	37.17279			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.02698		100.00000	13.01101			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	31.15519		100.00000	31.07971			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.50466			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	79.13875			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		9.00500	106.27919		9.00500	106.25347			63,035,000,000.00	7,000,000	830,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RW23	On 10/12/2023	Spot Bond	9.18000	102.31955		9.18000	102.29433			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.82500	86.57126		9.82500	103.48528			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	96.40813			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.93500	105.89824		7.93500	105.87548			0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	105.12100		10.00000	105.09400			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.64014			0.00	80,000,000	40,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.07000	102.06559		9.07000	102.04072			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	102.28675			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.41579			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	101.20817			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.36776			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.34397			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	100.00000		0.00000	100.52748			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.21500	101.75759		7.21500	101.73806			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.80000	100.56243		8.80000	100.53864			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	8.02500	107.44965		8.02500	107.42631			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	107.49638		7.96000	107.47321			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.81500	107.60076		7.81500	107.57798			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.42000	101.82854		8.42000	101.80534			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.96000	107.49638		7.96000	107.47321			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	8.09500	107.39937		8.09500	107.37583			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.14175			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.73556			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.07000	104.24814		8.07000	104.22535			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.70391			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.99972			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	103.82829			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.17500		104.83972		9.17500	104.81402			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	10.01000		101.30302		10.01000	101.27569			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.80292			0.00	380,000,000	2,120,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.80119			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.79801			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	102.90434			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.88000		100.66177		8.88000	100.63762			387,168,000,000.00	43,600,000	750,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		17.04177		100.00000	17.00426			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.47000		107.39863		9.47000	107.37162			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.31001			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.98000		99.20856		8.98000	99.18462			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	10.02000		88.40297		10.02000	88.37911			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.19672			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.76000		100.46722		9.76000	100.44092			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.05414			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.05575			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.91000		101.40995		9.91000	103.76207			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.40500		96.84438		9.40500	96.81980			0.00	0	180,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.73500		110.49366		7.73500	110.47088			36,973,300,000,000.00	4,780,000,000	6,248,200,000.00
SBSI11	On 07/12/2023	Spot Bond	2.30000		126.00757		2.30000	272.40742			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBSI12	On 31/01/2017	Spot Bond	1.79500	102.43474		1.79500	130.43658			6,426,100,000,000.00	3,580,000,000	2,645,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000	22.12814		100.00000	21.95453			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	101.42862			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	21.39164		100.00000	21.33867			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	165.06768		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.42000	114.82248		2.42000	128.79476			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.43360		6.50000	101.41578			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.42933			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.86004			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.24395			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.05000	99.19792		9.05000	99.17393			0.00	0	300,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.00677			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.79050			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	22.77427		100.00000	22.71910			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.12100		10.00000	105.09400			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.21149			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	84.00476		100.00000	83.75549			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.13329			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS16U	On 29/06/2016	Spot Bond	100.00000		25.83154	100.00000	25.76827				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		32.92534	100.00000	32.82142				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		30.52168	100.00000	30.42427				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.36000		104.76871	9.36000	104.63643				0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.42716				0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.90699				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.98500		105.89306	7.98500	105.87053				0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.90000		101.86488	8.90000	102.41805			890,000,000,000.00	100,000,000	50,000,000.00	
SNT01	On 15/09/2017	Spot Bond	8.42000		101.82854	8.42000	101.80534			505,200,000,000.00	60,000,000	3,320,000,000.00	
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.64097				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.82126				0.00	0	530,000,000.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.12127				0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.61505				0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.63161				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.87340				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.12000		101.98186	8.12000	101.95968				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.38103				0.00	0	985,500,000.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.63714				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.39904				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.25500		96.55661	9.25500	96.53262			278,575,500,000.00	30,100,000	350,000,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.46886				0.00	1,200,000,000	300,000,000.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	99.85174				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.23076				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN004	On 31/03/2021	Spot Bond	9.31300	89.57119		9.31300	89.54880			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.80500	91.79867		8.80500	91.77694			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.02000	99.96154		7.02000	99.98077			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.82500	96.84273		8.82500	96.82000			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08062			0.00	800,000,000	200,000,000.00
SSN009	On 15/09/2017	Spot Bond	8.20000	102.35565		8.20000	102.33293			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.44500	110.60287		2.44500	111.01734			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.25000	100.54213		8.25000	99.18476			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	8.22500	100.59913		8.22500	100.57688			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.87000	104.42945		9.87000	104.40182			0.00	0	2,500,000,000.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.39883			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.94500	78.72719		9.94500	78.70608			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.33421			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.40021			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.35548			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.85456			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.51528			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.35850			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	101.62434		0.00000	99.23714			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.08641			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.01503			0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.89851			0.00	0	0.00
SY1200	On 18/12/2014	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
SY1201	On 06/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.74345			0.00	0	0.00
SY1202	On 08/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.70918			0.00	0	0.00
SY1204	On 08/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.70846			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.67073			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.65248			0.00	0	0.00
SY1208	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.48649			0.00	0	0.00
SY1209	On 19/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.52054			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.53304			0.00	0	0.00
SY1212	On 20/01/2015	Spot Bond		100.00000	92.87532		100.00000	92.63959		4,620,000,000,000,000.00	46,200,000,000	45,200,000,000.00	
SZ18	On 30/09/2015	Spot Bond		7.02500	106.88908		7.02500	106.86881			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		8.72000	103.98338		8.72000	103.95901			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	39.62717		100.00000	39.53117			0.00	0	500,000,000.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.20298			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.93795			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.40093			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.56448			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00007			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00010			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.58222			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.05172			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.98500	104.53845		7.98500	104.51621			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.27368			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.30780			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A3	On 18/07/2017	Spot Bond		7.83000	103.35263		7.83000	103.33106			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.25490			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.29756			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.40104			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.25490			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.29756			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	83.45684		7.16000	103.04676			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.38114			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.37431			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	101.53787			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.51574			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	102.18295			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.10676			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.25319			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.30780			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	103.73683		8.73000	103.61646			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.24807			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.29756			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.77000	95.61504		8.77000	101.67567			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.25279			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.31288			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.38455			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.36579			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.37468			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.53447			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.52765			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	95.29926			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.06441			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.07118			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.05853			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.00000		0.00000	100.61919			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.63988			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		9.16500	101.59069		9.16500	102.56481			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.50602			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.52937			0.00	0	1,409,000,000.00
TH12A6	On 21/08/2019	Spot Bond		9.07500	104.65060		9.07500	98.95371			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.69360			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.55935			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.75955			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.61255			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.02566			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.82714			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.31461			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.78172		101.06155	6.76514			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	101.35725			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.29348			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.46975			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	102.18972			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.57375			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.28885			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.30602			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.28885			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.30602			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.31461			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.27855			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.30602			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.40043			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.40043			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.40043			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.53769			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.57200			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.52912			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.21429			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	102.25705			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.23995			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.69500	103.18722		7.69500	103.16605			0.00	0	630,000,000.00
TL20	On 22/02/2020	Spot Bond	9.51500	91.11404		9.51500	91.06023			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	105.12100		10.00000	105.09400			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.95000	104.28237		7.95000	104.25991			31,005,000,000.00	3,900,000	29,310,000,000.00
TN20	On 17/09/2020	Spot Bond	9.38500	107.64118		9.38500	107.61391			225,709,250,000.00	24,050,000	20,310,158,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN20U	On 14/04/2020	Spot Bond	100.00000		1.24751	100.00000	1.24361				0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.63500		108.22148	9.63500	108.19336				0.00	0	11,500,000,000.00
TN25	On 19/08/2025	Spot Bond	9.79500		101.30333	9.79500	101.27700				0.00	0	17,060,000,000.00
TN27	On 14/11/2027	Spot Bond	9.88000		93.88273	9.88000	93.85773			506,844,000,000.00		51,300,000	8,510,000,000.00
TN30	On 09/10/2030	Spot Bond	10.25000		111.46682	10.25000	104.03918				0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.72000		110.02065	10.72000	102.41257			32,160,000,000,000.00		3,000,000,000	1,500,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.23820				0.00	0	1,307,500,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000	0.00000	101.07665				0.00	2,400,000,000	2,400,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000	0.00000	100.72722				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000	0.00000	100.74530				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000	0.00000	100.74713				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000	0.00000	100.83616				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.02068				0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000	0.00000	100.74624				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.59201				0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.12100	10.00000	105.09400				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.54470				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.57625				0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.38435				0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.00000	0.00000	101.47504				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.78606	10.00000	99.75935				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.79139	9.75000	99.76534				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.79556	100.00000	9.77029				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.13831			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.14664			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.15126			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.15219			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.17799			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.23453			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	13.80571		100.00000	13.74500			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.48792			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.13750			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	97.81185			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.63908			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.40566			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.15922			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.91560			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	97.18552			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	96.91941			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.70641			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.29482			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.10525			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	95.81027			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	95.49848			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.22181			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.71869			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.81725			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP177	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.61274			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond		0.00000	100.00000		0.00000	94.15992			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond		0.00000	100.00000		0.00000	93.72046			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	93.33933			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	13.23371		100.00000	13.20165			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond		100.00000	96.11884		100.00000	95.87426			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond		100.00000	84.40367		100.00000	83.63636			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.20514			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond		0.00000	100.00000		0.00000	102.87852			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond		0.00000	100.00000		0.00000	102.57178			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond		0.00000	100.00000		0.00000	102.49520			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	102.37923			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.28836			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.47587			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.45824			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.44062			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond		100.00000	80.93126		100.00000	100.00000			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond		0.00000	100.00000		0.00000	102.50826			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.49541			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond		0.00000	100.00000		0.00000	102.51632			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.45226			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.10500	110.70542		9.10500	110.67819			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.87986			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.58547			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.86033			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.88755			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.88875			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.86754			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.86384			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond		100.00000	0.00243		100.00000	0.00240			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		7.12500	107.99975		7.12500	107.97886			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond		1.64000	241.38652		1.64000	241.37581			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond		6.88500	101.51285		6.88500	101.49425			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.52000	103.84475		7.52000	103.82357			1,504,000,000,000.00	200,000,000	4,800,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.85500	104.82712		7.85500	104.80481			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.19000	104.10538		8.19000	104.08230			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.24500	104.32157		8.24500	104.29828			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond		6.51500	96.71038		6.51500	96.69354			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.44500	94.92283		6.44500	94.90629			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.51500	96.69354		6.51500	96.67669			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond		7.24500	71.22483		7.24500	71.21082			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	56.46162		100.00000	56.35450			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond		100.00000	29.88585		100.00000	29.82914			0.00	0	0.00

**Total for j-Bonds :** **41,067,428,645,894,000.00** **28,079,994,500** **65 151 035 104.00**

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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<b>Grand Total:</b>										41,067,429,562,185,700.00	8,080,063,199	165 154 932 125.00
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