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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 06/01/2015

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 12/01/2015	Any day expiry		11.70960	11.70960		11.70000	11.70000		14.29	0.00	0	172.00
\$ / R	On 12/01/2015	Any day expiry	11.75	Put	110.55900	0.11056	124.72620	0.12473	110.559	14.82	0.00	0	4,000.00
\$ / R	On 28/01/2015	Any day expiry		11.74010	11.74010		11.73060	11.73060		13.89	0.00	0	3,432.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	2.90100	0.00290	3.30660	0.00331	2.901	16.19	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.15	Put	7.28620	0.00729	7.97410	0.00797	7.286	12.70	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	11.45	Call	338.31480	0.33831	334.15040	0.33415	338.315	13.29	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	0.47550	0.00048	0.42210	0.00042	0.475	27.43	0.00	0	300.00
\$ / R	On 30/01/2015	Any day expiry		11.74400	11.74400		11.73450	11.73450		13.92	0.00	0	268.00
\$ / R	On 30/01/2015	Any day expiry	11.62	Call	231.67140	0.23167	232.27950	0.23228	231.671	13.57	0.00	0	10,000.00
\$ / R	On 30/01/2015	Any day expiry	11.64	Call	220.21600	0.22022	221.24260	0.22124	220.216	13.63	0.00	0	10,000.00
\$ / R	On 25/02/2015	Any day expiry		11.79470	11.79470		11.78550	11.78550		13.74	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	9.24290	0.00924	10.53650	0.01054	9.243	13.62	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	28.05950	0.02806	31.95220	0.03195	28.059	12.40	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	338.96330	0.33896	339.47950	0.33948	338.963	13.23	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	2.85540	0.00286	3.29420	0.00329	2.855	23.05	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry		11.79670	11.79670		11.78750	11.78750		13.74	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry		11.79860	11.79860		11.78950	11.78950		13.75	0.00	0	1,263.00
\$ / R	On 12/03/2015	Any day expiry		11.82420	11.82420		11.81540	11.81540		13.72	0.00	0	340.00

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		11.83230	11.83230		11.82350	11.82350		13.87	366,150,523.50	30,945	1,197,019.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	2.66510	0.00267	3.12420	0.00312	2.665	15.76	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	3.82860	0.00383	4.50210	0.00450	3.829	14.56	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	5.34250	0.00534	6.29210	0.00629	5.343	13.52	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	8.49100	0.00849	10.70030	0.01070	8.491	12.73	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	10.34520	0.01035	12.77430	0.01277	10.345	12.69	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	12.07390	0.01207	14.68070	0.01468	12.074	12.66	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	12.54350	0.01254	15.19470	0.01519	12.543	12.65	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	18.17500	0.01817	21.26790	0.02127	18.175	12.58	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	858.13980	0.85814	852.84320	0.85284	858.140	12.51	0.00	0	25,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	639.74490	0.63974	637.45760	0.63746	639.745	12.32	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	68.78660	0.06879	75.77900	0.07578	68.787	12.45	0.00	0	12,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	528.15710	0.52816	527.16370	0.52716	528.157	12.71	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	101.99280	0.10199	109.94260	0.10994	101.993	12.76	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	115.00550	0.11501	123.22080	0.12322	115.005	12.86	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.50	Put	129.01430	0.12901	137.46400	0.13746	129.014	12.97	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	436.32420	0.43632	436.18060	0.43618	436.324	13.07	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	430.23470	0.43023	430.13720	0.43014	430.235	13.10	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	147.93470	0.14793	156.63720	0.15664	147.935	13.10	0.00	0	200.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	400.72540	0.40073	400.83670	0.40084	400.725	13.23	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.61	Put	172.71230	0.17271	181.65870	0.18166	172.712	13.25	0.00	0	1,070.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	223.94540	0.22395	233.17580	0.23318	223.945	13.54	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	276.14490	0.27614	278.55050	0.27855	276.145	13.87	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	331.34040	0.33134	342.75450	0.34275	331.340	14.13	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.99	Call	226.54150	0.22654	229.35030	0.22935	226.542	14.46	0.00	0	1,070.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	391.07350	0.39107	402.70160	0.40270	391.073	14.51	0.00	0	598.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	223.37350	0.22337	226.20160	0.22620	223.373	14.51	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	113.42160	0.11342	116.37540	0.11638	113.422	16.63	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	781.12160	0.78112	792.87540	0.79288	781.122	16.63	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	102.60540	0.10261	105.49660	0.10550	102.605	16.98	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	98.87840	0.09888	101.74170	0.10174	98.878	17.11	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	77.03200	0.07703	79.66540	0.07967	77.032	18.03	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	59.74340	0.05974	61.71170	0.06171	59.743	19.05	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	17.94890	0.01795	19.29650	0.01930	17.949	23.13	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry		11.85430	11.85430		11.84590	11.84590		13.94	0.00	0	2,685.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	15.00290	0.01500	16.71740	0.01672	15.003	12.38	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	35.41060	0.03541	38.96920	0.03897	35.411	12.41	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	50.26780	0.05027	54.95510	0.05496	50.268	12.42	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	430.39940	0.43040	431.11580	0.43112	430.399	13.34	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	328.38410	0.32838	330.31850	0.33032	328.384	13.84	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	19.05120	0.01905	21.87840	0.02188	19.051	25.73	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry		11.86440	11.86440		11.85600	11.85600		13.89	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	61.58690	0.06159	67.20850	0.06721	61.587	12.40	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	201.55060	0.20155	204.62730	0.20463	201.551	15.45	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry		11.91970	11.91970		11.91170	11.91170		13.99	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	28.54870	0.02855	31.49550	0.03150	28.549	12.64	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	71.52650	0.07153	76.71320	0.07671	71.526	12.52	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	340.73300	0.34073	342.91950	0.34292	340.733	14.36	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 28/04/2015	Any day expiry	15.15	Call	45.38710	0.04539	47.84940	0.04785	45.387	26.89	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.97950	11.97950	11.97180	11.97180		14.05	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	40.24940	0.04025	43.09220	0.04309	40.249	12.74	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	55.87410	0.05587	59.42200	0.05942	55.874	12.68	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	88.11290	0.08811	92.84760	0.09285	88.113	12.60	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	453.12180	0.45312	454.65240	0.45465	453.122	13.93	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	342.47470	0.34247	344.97390	0.34497	342.475	14.96	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	71.43100	0.07143	74.43170	0.07443	71.431	27.80	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			12.00630	12.00630	11.99870	11.99870		14.17	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			12.01250	12.01250	12.00490	12.00490		14.16	54,320,525.00	4,522	88,350.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	41.76200	0.04176	44.27590	0.04428	41.762	13.00	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	43.02000	0.04302	45.59970	0.04560	43.020	12.93	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	46.33820	0.04634	49.08950	0.04909	46.338	12.78	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	68.64270	0.06864	72.23380	0.07223	68.643	12.72	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	71.57240	0.07157	75.26390	0.07526	71.572	12.71	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	128.48440	0.12848	133.78160	0.13378	128.484	12.60	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	153.54710	0.15355	159.40140	0.15940	153.547	12.57	0.00	0	8,300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.45	Put	171.26130	0.17126	177.46510	0.17747	171.261	12.70	0.00	0	2,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	190.11740	0.19012	196.66110	0.19666	190.117	12.83	0.00	0	4,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	643.72890	0.64373	643.33130	0.64333	643.729	13.10	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Call	539.15410	0.53915	539.93210	0.53993	539.154	13.63	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	287.31300	0.28731	290.36070	0.29036	287.313	16.05	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	272.51170	0.27251	275.63800	0.27564	272.512	16.28	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	208.98320	0.20898	212.34570	0.21235	208.983	17.51	0.00	0	70,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	180.59690	0.18060	183.98260	0.18398	180.597	18.23	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	154.46460	0.15446	157.76750	0.15777	154.465	18.97	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			12.04130	12.04130	12.03390	12.03390		14.27	0.00	0	1,636.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	52.39940	0.05240	55.01530	0.05502	52.399	12.87	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	103.34070	0.10334	107.52300	0.10752	103.341	12.67	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	339.28810	0.33929	342.25750	0.34226	339.288	15.62	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	84.18420	0.08418	87.32530	0.08733	84.184	27.72	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			12.10980	12.10980	12.10310	12.10310		14.35	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	62.45080	0.06245	65.69290	0.06569	62.451	12.84	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	115.62370	0.11562	120.50220	0.12050	115.624	12.64	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	348.62440	0.34862	351.53870	0.35154	348.624	16.27	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	104.61790	0.10462	107.47410	0.10747	104.618	27.48	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.17010	12.17010	12.16450	12.16450		14.41	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	69.60890	0.06961	73.57820	0.07358	69.609	12.77	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	123.74030	0.12374	129.65960	0.12966	123.740	12.57	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	350.68760	0.35069	353.06340	0.35306	350.688	16.91	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	110.08830	0.11009	111.94810	0.11195	110.088	27.07	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.19930	12.19930	12.19410	12.19410		14.51	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.20760	12.20760	12.20250	12.20250		13.81	0.00	0	26,884.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	51.39570	0.05140	55.96520	0.05597	51.396	13.05	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,661.97290	1.66197	1,661.76600	1.66177	1,661.973	12.98	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	97.10960	0.09711	100.35900	0.10036	97.110	12.56	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,307.91170	1.30791	1,305.61020	1.30561	1,307.912	12.55	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	100.31170	0.10031	103.11020	0.10311	100.312	12.55	0.00	0	34,545.00

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\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	156.64100	0.15664	166.87170	0.16687	156.641	12.44	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	219.52900	0.21953	227.51040	0.22751	219.529	12.63	0.00	0	15,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	235.06300	0.23506	240.53390	0.24053	235.063	12.72	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	662.68530	0.66269	668.65780	0.66866	662.685	13.81	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	493.04070	0.49304	495.90150	0.49590	493.041	15.39	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	366.41410	0.36641	368.01450	0.36801	366.414	17.08	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	238.54130	0.23854	239.64660	0.23965	238.541	19.68	0.00	0	100,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	212.55030	0.21255	213.01600	0.21302	212.550	20.49	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	202.60490	0.20260	192.59420	0.19259	202.605	21.63	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.23680	12.23680	12.23210	12.23210		14.60	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	76.19840	0.07620	83.09310	0.08309	76.198	12.68	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	128.74140	0.12874	136.03750	0.13604	128.741	12.41	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	193.09680	0.19310	201.02790	0.20103	193.097	12.58	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	354.78270	0.35478	356.02080	0.35602	354.783	17.62	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	259.13720	0.25914	259.85120	0.25985	259.137	19.59	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	128.62040	0.12862	129.19930	0.12920	128.620	27.12	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.29980	12.29980	12.29600	12.29600		14.70	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	84.52200	0.08452	90.33970	0.09034	84.522	12.75	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	137.25010	0.13725	143.40100	0.14340	137.250	12.45	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	361.39400	0.36139	361.14080	0.36114	361.394	18.29	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	146.97830	0.14698	146.98350	0.14698	146.978	26.88	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.35880	12.35880	12.35580	12.35580		14.79	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	92.51780	0.09252	96.85480	0.09685	92.518	12.84	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	143.00570	0.14301	147.34040	0.14734	143.006	12.44	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	364.63240	0.36463	363.41380	0.36341	364.632	18.86	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	141.77130	0.14177	141.66020	0.14166	141.771	26.66	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.38620	12.38620	12.38360	12.38360		14.90	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.39250	12.39250	12.39000	12.39000		14.89	0.00	0	36,132.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	115.92190	0.11592	119.44310	0.11944	115.922	12.69	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,558.42190	1.55842	1,559.44310	1.55944	1,558.422	12.69	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,515.21590	1.51522	1,516.20640	1.51621	1,515.216	12.62	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,349.81490	1.34981	1,350.56550	1.35057	1,349.815	12.45	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,204.82440	1.20482	1,205.03970	1.20504	1,204.824	12.65	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	281.94800	0.28195	283.81850	0.28382	281.948	12.86	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	539.35510	0.53936	536.99060	0.53699	539.355	16.55	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	517.29670	0.51730	515.01260	0.51501	517.297	16.82	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	496.68020	0.49668	494.47080	0.49447	496.680	17.09	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	452.47980	0.45248	450.45090	0.45045	452.480	17.73	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	327.08970	0.32709	325.70350	0.32570	327.090	20.03	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry			12.41360	12.41360	12.41140	12.41140		14.86	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	99.27350	0.09927	102.33170	0.10233	99.274	12.90	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	146.87320	0.14687	149.57620	0.14958	146.873	12.40	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	365.73820	0.36574	363.95230	0.36395	365.738	19.43	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	136.08400	0.13608	135.98620	0.13599	136.084	26.37	0.00	0	300.00
\$ / R	On 11/03/2016	Any day expiry			12.58540	12.58540	12.58450	12.58450		15.21	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.59180	12.59180	12.59090	12.59090		15.09	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.77660	12.77660	12.77690	12.77690		15.57	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.78510	12.78510	12.78540	12.78540		15.67	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2016	Any day expiry		12.98480	12.98480		12.98640	12.98640		15.72	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future		12.99330	12.99330		12.99490	12.99490		15.90	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry		13.17600	13.17600		13.17880	13.17880		16.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future		13.18670	13.18670		13.18950	13.18950		16.08	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future		11.83230	11.83230		11.82350	11.82350		13.28	579,782.70	49	1,449.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	61,829.23930	0.61829	61,544.06320	0.61544	61,829.239	12.54	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future		12.01250	12.01250		12.00490	12.00490		14.16	228,237.50	19	84.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future		12.20760	12.20760		12.20250	12.20250		13.81	0.00	0	15.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future		12.39250	12.39250		12.39000	12.39000		14.89	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry		17.78590	17.78590		17.84830	17.84830		12.79	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	493.42440	0.49342	454.53520	0.45454	493.424	13.44	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	738.01670	0.73802	688.56240	0.68856	738.017	13.87	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	859.31240	0.85931	806.32230	0.80632	859.312	14.07	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	0.05590	0.00006	0.19690	0.00020	0.056	22.29	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	0.06970	0.00007	0.13410	0.00013	0.070	26.45	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	0.07310	0.00007	0.13590	0.00014	0.073	26.65	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future		17.93250	17.93250		17.99650	17.99650		12.98	146,741,647.50	8,183	33,383.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	46.77930	0.04678	47.65520	0.04766	46.779	12.71	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	71.54060	0.07154	72.49520	0.07250	71.541	11.94	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	125.61360	0.12561	147.84820	0.14785	125.614	15.08	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	93.08240	0.09308	112.01740	0.11202	93.082	15.43	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	58.15230	0.05815	72.69380	0.07269	58.152	15.98	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future		18.19290	18.19290		18.25950	18.25950		13.73	0.00	0	5,582.00
£ / R	On 14/09/2015	Foreign Exchange Future		18.48000	18.48000		18.55200	18.55200		14.56	0.00	0	1,620.00
£ / R	On 11/12/2015	Foreign Exchange Future		18.75740	18.75740		18.83690	18.83690		14.57	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future		0.09954	0.09954		0.09898	0.09898		15.29	0.00	0	3,826.00
¥ / R	On 12/06/2015	Foreign Exchange Future		0.10115	0.10115		0.10060	0.10060		14.75	0.00	0	11,837.00
¥ / R	On 14/09/2015	Foreign Exchange Future		0.10295	0.10295		0.10241	0.10241		15.82	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry		14.04510	14.04510		14.06870	14.06870		12.79	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	144.75340	0.14475	155.46720	0.15547	144.753	14.17	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	509.65340	0.50965	496.76720	0.49677	509.653	14.17	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future		14.09240	14.09240		14.11670	14.11670		12.97	4,692,769.20	333	78,888.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	61.89530	0.06190	59.33430	0.05933	61.895	11.88	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	178.30780	0.17831	174.27350	0.17427	178.308	12.50	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	268.01500	0.26802	263.06740	0.26307	268.015	12.81	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	278.15500	0.27816	273.10590	0.27311	278.155	12.84	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	416.10530	0.41611	407.91240	0.40791	416.105	13.48	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	104.14480	0.10414	109.45660	0.10946	104.145	16.12	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	98.61520	0.09862	103.44360	0.10344	98.615	16.31	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	79.87940	0.07988	83.04790	0.08305	79.879	17.05	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	77.47550	0.07748	80.43020	0.08043	77.476	17.16	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	75.16490	0.07516	77.91390	0.07791	75.165	17.27	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	74.41550	0.07442	77.09650	0.07710	74.416	17.31	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	71.51040	0.07151	73.93300	0.07393	71.510	17.46	0.00	0	32,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	62.45260		0.06245		64.07060	0.06407	62.453	17.98	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			14.29140		14.29140		14.31760	14.31760		13.44	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	440.46610		0.44047		460.64590	0.46065	440.466	13.74	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.32040		14.32040		14.34680	14.34680		13.42	0.00	0	11,094.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	125.06510		0.12507		125.23490	0.12523	125.065	12.15	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	245.52260		0.24552		256.78580	0.25679	245.523	16.28	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.57450		14.57450		14.60480	14.60480		13.91	0.00	0	6,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.82310		14.82310		14.85890	14.85890		14.25	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	319.10930		0.31911		311.40310	0.31140	319.109	12.40	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	435.14540		0.43515		443.77880	0.44378	435.145	17.83	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			545.67800		545.67800		538.21200	538.21200			0.00	0	0.00
AL12	On 07/05/2015	Index Future			554.31300		554.31300		546.72900	546.72900			0.00	0	0.00
AL37	On 05/02/2015	Index Future			450.60900		450.60900		447.99300	447.99300			0.00	0	116.00
AL37	On 07/05/2015	Index Future			457.74000		457.74000		455.08200	455.08200			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			536.03000		536.03000		530.87600	530.87600			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			544.51300		544.51300		539.27700	539.27700			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			489.60000		489.60000		485.05000	485.05000			0.00	0	774.00
ALBI	On 07/05/2015	Index Future			497.34800		497.34800		492.72500	492.72500			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			505.79900		505.79900		501.10600	501.10600			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.56240		9.56240		9.51800	9.51800		12.76	5,144,571.20	538	22,578.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	137.82270		0.13782		160.85340	0.16085	137.823	12.71	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	159.03680		0.15904		149.01160	0.14901	159.037	13.23	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	52.34120		0.05234		49.68530	0.04969	52.341	14.77	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.64900		9.64900		9.60560	9.60560		11.61	0.00	0	7,620.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.74970		9.74970		9.70810	9.70810		12.06	0.00	0	600.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.84870		9.84870		9.81030	9.81030		12.56	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.03170		10.03170		10.02540	10.02540		11.67	0.00	0	75.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			10.16380		10.16380		10.15810	10.15810		11.62	0.00	0	0.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			309.85180		309.85180		308.89960	308.89960			0.00	0	10,000.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.74160		11.74160		11.75640	11.75640		13.71	0.00	0	2,308.00
CHF / R	On 12/06/2015	Foreign Exchange Future			11.94630		11.94630		11.96180	11.96180		14.05	0.00	0	6,452.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.89020		1.89020		1.88410	1.88410		13.16	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.90440		1.90440		1.89860	1.89860		13.32	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			124.84093		124.84093		124.91862	124.91862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 07/05/2015	Bond Future	125.31829		125.31829		125.39696	125.39696			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	9.27547		87.45948		9.41797	86.36826			0.00	0	6,576.00
ES33	On 07/05/2015	Bond Future	9.35297		85.05679		9.49991	83.94810			0.00	0	0.00
ES33	On 06/08/2015	Bond Future	9.41965		86.51910		9.57095	85.39272			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	487.03200		487.03200		482.87600	482.87600			194,812,800.00	40	442.00
GOVI	On 07/05/2015	GOVI	494.74000		494.74000		490.51700	490.51700			0.00	0	131.00
GOVI	On 06/08/2015	GOVI	503.14700		503.14700		498.85900	498.85900			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	118.06048		118.06048		118.39165	118.39165			0.00	0	16.00
I2025	On 07/05/2015	Bond Future	119.93954		119.93954		120.27567	120.27567			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	125.62395		125.62395		125.17511	125.17511			0.00	0	3,701.00
I2038	On 07/05/2015	Bond Future	127.62329		127.62329		127.16716	127.16716			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 05/02/2015	Bond Future	127.85398		127.85398		127.86223	127.86223			0.00	0	5,889.00
I2046	On 07/05/2015	Bond Future	128.51988		128.51988		128.52788	128.52788			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	135.91416		135.91416		136.26026	136.26026			0.00	0	2,753.00
I2050	On 07/05/2015	Bond Future	138.07739		138.07739		138.42825	138.42825			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	224.48900		224.48900		224.40000	224.40000			0.00	0	1,093.00
IGOV	On 07/05/2015	Index Future	228.06000		228.06000		227.96900	227.96900			0.00	0	81.00
IGOV	On 06/08/2015	Index Future	231.95300		231.95300		231.86500	231.86500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ILBI	On 05/02/2015		Index Future	608.17300	608.17300		607.93500	607.93500			0.00	0	157.00
ILBI	On 07/05/2015		Index Future	618.04000	618.04000		617.80000	617.80000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015		Jibar Tradeable Future	6.18000	93.82000		6.18000	93.82000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015		Jibar Tradeable Future	6.22000	93.78000		6.22000	93.78000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.32000	93.68000		6.32000	93.68000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	6.39000	93.61000		6.39000	93.61000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.47000	93.53000		6.47000	93.53000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.54000	93.46000		6.54000	93.46000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.74000	93.26000		6.74000	93.26000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.97000	93.03000		6.97000	93.03000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.15000	92.85000		7.15000	92.85000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.30000	92.70000		7.30000	92.70000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.44000	92.56000		7.44000	92.56000			0.00	0	0.00
KES / R	On 16/03/2015		Foreign Exchange Future	0.12840	0.12840		0.12840	0.12840			0.00	0	8.00
NGN / R	On 16/03/2015		Foreign Exchange Future	0.05790	0.05790		0.05780	0.05780		21.17	0.00	0	332.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05410	0.05410		0.05410	0.05410			0.00	0	56,554.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.19100	1.19100		1.19400	1.19400			0.00	0	61.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.19210	1.19210		1.19510	1.19510			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	7.79987	122.09890		7.94222	120.86881		7.58	1,025,142,364.40	8,396	44,892.00
R186	On 05/02/2015	8.00	Put	406.24000	0.40624		834.04000	0.83404	406.240	7.58	0.00	0	6,500.00
R186	On 05/02/2015	8.05	Put	308.85000	0.30885		667.15000	0.66715	308.850	7.60	0.00	0	6,500.00
R186	On 05/02/2015	9.00	Put	0.09000	0.00009		0.62000	0.00062	0.090	8.07	0.00	0	9,600.00
R186	On 07/05/2015		Bond Future	7.84956	124.03216		7.99713	122.78244		7.94	0.00	0	200.00
R186	On 06/08/2015		Bond Future	7.88422	120.86357		8.03698	119.59431		8.34	0.00	0	0.00
R186	On 06/08/2015	8.90	Put	577.42000	0.57742		781.89000	0.78189	577.420	8.64	0.00	0	2,500.00
R186	On 05/11/2015		Bond Future	7.90093	123.04622		8.05910	121.75474		8.08	0.00	0	0.00
R186	On 05/11/2015	9.00	Put	843.21000	0.84321		1,080.93000	1.08093	843.210	8.42	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	286.16021	286.16021		286.17949	286.17949			0.00	0	898.00
R197	On 07/05/2015		Bond Future	290.71464	290.71464		290.73335	290.73335			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 05/02/2015	Bond Future		236.96910	236.96910		236.64067	236.64067			0.00	0	50,884.00
R202	On 07/05/2015	Bond Future		240.74049	240.74049		240.40621	240.40621			0.00	0	0.00
R202	On 07/12/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 05/02/2015	Bond Future		7.59734	104.39001		7.75032	103.48112		5.93	0.00	0	11,167.00
R2023	On 07/05/2015	Bond Future		7.64663	102.11904		7.80623	101.19565		6.32	0.00	0	0.00
R2023	On 06/08/2015	Bond Future		7.67813	103.87421		7.84458	102.93658		6.36	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	164.29000	0.16429	242.50000	0.24250	164.290	6.74	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 05/02/2015	Bond Future		6.72895	106.92499		6.87500	106.57586		1.92	0.00	0	14,991.00
R203	On 05/02/2015	Bond Future	7.69	Call	2,270.43000	2.27043	1,921.48000	1.92148	2,270.430	2.05	0.00	0	55.00
R203	On 07/05/2015	Bond Future		6.76566	104.45174		6.92895	104.09689		1.95	0.00	0	0.00
R203	On 06/08/2015	Bond Future		6.74343	106.24728		6.92724	105.88807		1.86	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		8.21068	98.42006		8.35789	97.19140			0.00	0	4,666.00
R2030	On 07/05/2015	Bond Future		8.26503	99.97877		8.41686	98.73046			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		8.36656	101.94661		8.51377	100.64174			0.00	0	15.00
R2032	On 07/05/2015	Bond Future		8.42095	99.40592		8.57261	98.08027			0.00	0	0.00
R2032	On 06/08/2015	Bond Future		8.46365	101.11515		8.61967	99.76832			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		8.44497	100.77603		8.58697	99.37703			0.00	0	36,001.00
R2037	On 07/05/2015	Bond Future		8.49773	102.37205		8.64377	100.95074			0.00	0	500.00
R2037	On 06/08/2015	Bond Future		8.54096	99.87185		8.69101	98.42776			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		7.01807	104.37749		7.16755	103.87096		3.01	20,875,498.00	200	10,782.00
R204	On 07/05/2015	Bond Future		7.06898	106.03019		7.23057	105.51546		2.99	0.00	0	0.00
R204	On 06/08/2015	Bond Future		7.08525	103.81409		7.26018	103.29219		3.10	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	72.34000	0.07234	113.58000	0.11358	72.340	3.29	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		8.56966	102.15630		8.71163	100.64009			0.00	0	6,042.00
R2044	On 07/05/2015	Bond Future		8.62176	103.77422		8.76766	102.23384			0.00	0	0.00
R2044	On 06/08/2015	Bond Future		8.66502	101.17276		8.81479	99.60767			0.00	0	0.00
R2048	On 05/02/2015	Bond Future		8.52965	106.35162		8.67163	104.78065			0.00	0	43,226.00
R2048	On 07/05/2015	Bond Future		8.57673	103.60547		8.72251	102.00942			0.00	0	0.00

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 06/08/2015	Bond Future			8.61453		105.38623		8.76401	103.76444			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			7.25377		100.49742		7.39737	99.91319		3.99	0.00	0	30,977.00
R207	On 07/05/2015	Bond Future			7.31143		102.08866		7.46429	101.49498		3.98	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,961.00000		1.96100		1,539.63000	1.53963	1,961.000	4.04	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.34253		100.19903		7.50531	99.59683		4.14	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,467.43000		1.46743		1,155.16000	1.15516	1,467.430	4.07	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.33502		102.00836		7.50871	101.39583		4.03	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,641.89000		1.64189		1,331.68000	1.33168	1,641.890	3.97	0.00	0	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			7.38209		99.38046		7.53035	98.67597		4.85	0.00	0	50,770.00
R208	On 07/05/2015	Bond Future			7.43314		97.55459		7.58923	96.83876		5.07	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.46217		99.23169		7.62640	98.50517		5.08	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	116.35000		0.11635		173.56000	0.17356	116.350	5.40	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.46504		97.62048		7.63819	96.88140		5.13	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	459.60000		0.45960		606.92000	0.60692	459.600	5.35	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
R209	On 05/02/2015	Bond Future			8.36871		81.43023		8.51061	80.27175		11.48	0.00	0	29,898.00
R209	On 07/05/2015	Bond Future			8.41574		79.57192		8.56144	78.39495		12.53	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.45242		80.94003		8.60179	79.74414		12.72	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	306.54000		0.30654		417.79000	0.41779	306.540	13.40	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			177.30392		177.30392		177.41582	177.41582			0.00	0	628.00
R210	On 07/05/2015	Bond Future			178.05070		178.05070		178.16381	178.16381			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 05/02/2015	Bond Future	131.27098		131.27098		131.28181	131.28181			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future	133.36034		133.36034		133.37105	133.37105			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	136.31307		136.31307		135.97140	135.97140			0.00	0	13,564.00
R212	On 07/05/2015	Bond Future	138.48275		138.48275		138.13526	138.13526			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	8.25084		92.12676		8.39801	90.94406		9.87	0.00	0	23,708.00
R213	On 07/05/2015	Bond Future	8.30005		90.04139		8.45153	88.83974		10.74	0.00	0	0.00
R213	On 06/08/2015	Bond Future	8.33809		91.58894		8.49383	90.36819		10.88	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	8.45402		82.48088		8.59593	81.26004		12.10	0.00	0	14,311.00
R214	On 07/05/2015	Bond Future	8.49939		80.49589		8.64498	79.25557		13.22	0.00	0	0.00
R214	On 06/08/2015	Bond Future	8.53538		81.87950		8.68456	80.61917		13.43	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	21,459.74000		21,459.74000		21,448.52000	21,448.52000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	5.01990		5.01990		4.99880	4.99880		11.10	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	5.00700		5.00700		4.98210	4.98210		9.64	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.75710		1.75710		1.78090	1.78090			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.72050		1.72050		1.74250	1.74250			0.00	0	0.00
<b>Total for Derivatives :</b>											<b>1,818,688,719.00</b>	<b>53,225</b>	<b>3 855 987.00</b>

### i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.18460			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.94500		102.50550		6.94500	102.48644			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.30627			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.33000		106.04259		8.33000	106.01868			9,996,000,000,000.00	1,200,000,000	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	99.86410			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.97500		104.64347		8.97500	104.61823			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		104.51400		10.00000	104.48700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.98346			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	101.07196			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.19500	98.23175		9.19500	98.20735			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000	10.64574		100.00000	10.61995			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000	101.46870		10.84000	101.43912			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	7.06500	102.52199		7.06500	102.50243			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	102.00419			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.64500	105.24232		8.64500	105.21772			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	105.58900		10.00000	105.56100			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.37000	125.50227		2.37000	271.42491			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.11022			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.94968			0.00	2,600,000,000	1,300,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.45269			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.47055			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.48232			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.79716			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.77697			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.44756			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	86.81037		100.00000	86.60755			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.11000	172.83709		2.11000	172.81707			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	163.30360		2.76000	163.28191			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.17828		2.17000	174.15781			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	186.21085		1.82000	186.19077			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.84125	79.40518		7.84125	79.38876			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN34		On 29/01/2018	Spot Bond	7.84125	79.40518		7.84125	79.38876			0.00	0	0.00
ABN38		On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.16000			0.00	0	0.00
ABN39		On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.36552			0.00	0	0.00
ABN40		On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.33000			0.00	0	0.00
ABN42		On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.40000			0.00	0	0.00
ABN44		On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.74000			0.00	0	0.00
ABN45		On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	92.33000			0.00	0	0.00
ABN46		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	91.72000			0.00	0	0.00
ABN47		On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.05915			0.00	0	0.00
ABN48		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.90629			0.00	0	0.00
ABN49		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	91.37000			0.00	0	0.00
ABN51		On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52		On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	90.66000			0.00	0	0.00
ABN53		On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	90.87000			0.00	0	0.00
ABN54		On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	90.11000			0.00	0	0.00
ABN55		On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.19759			0.00	0	0.00
ABN56		On 15/09/2015	Spot Bond	7.23500	108.38116		7.23500	108.35988			0.00	0	0.00
ABN58		On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.83710			0.00	0	0.00
ABN59		On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	88.76000			0.00	0	0.00
ABN60		On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	88.20000			0.00	0	0.00
ABN61		On 31/01/2025	Spot Bond	2.65000	95.17283		2.65000	109.16824			0.00	0	0.00
ABN62		On 31/03/2028	Spot Bond	2.39000	103.08827		2.39000	162.45285			0.00	0	0.00
ABN63		On 07/12/2033	Spot Bond	2.30000	117.86490		2.30000	215.84629			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	86.85000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.33500	93.88848		9.33500	93.86482			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	98.52000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.44706			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	94.21000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.36500			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	106.63416		9.63000	106.60661			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	97.70000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.32500	108.89650		9.32500	108.86923			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.68000	92.72456		8.68000	92.70292			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	106.19000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	112.49000			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	9.42000	108.18463		9.42000	108.15728			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	89.14000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.60863			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.51466			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.99500		108.29833		7.99500	108.27488			0.00	0	1,580,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.68500		105.89298		8.68500	105.86824			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.10500		101.92781		7.10500	101.90839			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.76000		98.49722		8.76000	98.47403			0.00	0	740,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.52000		97.88620		9.52000	97.86105			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.53500		104.97432		7.53500	104.95288			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.18000		217.23366		2.18000	275.20265			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.74000		127.90113		1.74000	130.74004			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.26000		130.09388		2.26000	132.69125			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00624		100.00000	0.00622			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		83.79592		100.00000	83.60634			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.39500		105.62292		11.39500	105.59059			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.35643			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		5.77704		100.00000	5.76273			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.38961			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.85980			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		34.43384		100.00000	34.34857			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.32324			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		67.37794		11.00000	67.35868			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		34.43384		100.00000	34.34857			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.40261			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.44059			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.38566			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.39711			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.40215			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.79059			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.79059			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.81255			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.81255			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.76863			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.54378			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.58900		10.00000	105.56100			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.22469			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.39027			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.40149			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.40601			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.39687			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.37652			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.16000	103.72668		9.16000	103.83475			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.66924			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.31468			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	87.54332			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	180.20384			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	180.26064			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.38558			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.37549			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.81876			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.37534			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	104.33854			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	104.22130			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.58900		10.00000	105.56100			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.04864			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.62798			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.38697			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.45634			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.34315			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.33532			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.35051			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.37893			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.36285			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.34453			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.34959			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.10651		10.23000	103.07809			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.35448			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.34683			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	117.48893		0.00		0	0.00	
ACL167	On 20/06/2019	Spot Bond	9.27000	102.42326	9.27000	102.39776		0.00		0	0.00	
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.37748		0.00		0	0.00	
ACL169	On 20/06/2017	Spot Bond	1.75000	116.62754	1.75000	116.72141		0.00		0	0.00	
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.44505		0.00		0	0.00	
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.34987		0.00		0	0.00	
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.36236		0.00		0	0.00	
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.37366		0.00		0	0.00	
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.35107		0.00		0	0.00	
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.64523		0.00		0	0.00	
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.81112		0.00		0	0.00	
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.98586		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.34701		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.38702		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.37140		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.36938		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.38871		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.39465		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.72006		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.94609		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.39611		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.39611		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.40969		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.36462		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41874			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.30267			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40969			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	95.61612			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.40391			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.39169			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	130.30955			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	131.23968			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.34202			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.33886			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.95747			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.34745			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.36050			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.36236			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.34248			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.34202			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.38148			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.70074			0.00	340,000,000	310,000,000.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.57897			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.53398			0.00	0	30,000,000.00
ADCB04		On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.00043			0.00	0	0.00
ADCP09		On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.77476			0.00	0	0.00
ADCP10		On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.84380			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AER01U	On 18/11/2016	Spot Bond	100.00000		23.79059		100.00000	23.73295			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		12.76945		100.00000	12.73783			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.96320			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.66861			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.83264			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	102.05128			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.62006			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.78000		100.04363		7.78000	100.02265			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	102.08016			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	102.41779			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.64000		102.52167		8.64000	102.49772			0.00	0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.42000		115.06775		9.42000	115.03865			753,600,000,000.00	80,000,000	40,000,000.00
AIR03	On 09/03/2016	Spot Bond	7.22500		107.62489		7.22500	107.60378			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.07500		102.11984		9.07500	102.09481			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		13.69828		100.00000	13.66779			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.77500		102.88352		9.77500	102.85640			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.64000		166.84096		2.64000	166.81925			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.70654			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.59414			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		71.28906		100.00000	71.15010			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.21936			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.00000		0.00000	92.44614			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	100.45628			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.14300				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.35779				0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.36284				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.32855				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.74274				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	102.90500				0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000	0.00000	95.17000				0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.70682				0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	97.75826				0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.55000	130.87976	2.55000	297.37483				0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	98.35596				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	108.83451				0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	98.87134				0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	97.64423				0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	94.83920				0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.38115				0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.29544				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN037	On 07/12/2033	Spot Bond		2.56500	164.07914		2.56500	207.86164			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	27.49124		100.00000	27.43006			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	16.65548		100.00000	16.61424			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond		100.00000	16.75154		100.00000	16.71005			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond		100.00000	16.31928		100.00000	16.27887			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.53414			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.31485			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.16874			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.74000	105.97598		8.74000	105.95108			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.49550			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.68705			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.23677			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	100.95528			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.25500	102.26628		9.25500	102.24086			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.47500	106.06709		7.47500	106.04571			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	40.36823		100.00000	40.27044			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.81400			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.59500	105.88749		8.59500	105.86301			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.01960	102.04146		11.01960	101.33768			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		11.02683	100.59515		11.02683	100.44830			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		11.05673	100.55317		11.05673	100.42837			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.23940			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		11.08898	100.46685		11.08898	100.39362			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA08	On 31/12/2017	Spot Bond		11.78576	100.27741		11.78576	100.23928			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.24480			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.24480			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.24487			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.26960	99.97285		11.26960	100.05489			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.20020	101.28088		11.20020	100.45060			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		11.02683	100.59515		11.02683	100.44830			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.12128	100.74681		11.12128	100.58130			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.30300	96.60021		10.30300	100.29662			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.23299			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.22640			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.22640			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		9.84891	101.56647		9.84891	101.07235			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.37000	99.73008		11.37000	99.64601			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.22012			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.29500	73.82127		11.29500	97.74222			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.21270			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	93.56522		9.28000	100.20408			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.22326			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.14000	72.43149		11.14000	97.60198			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.21698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.22222			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.22222			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.88990			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.21447			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.22838			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.22838			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.21489			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.22123			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.22847			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.16873			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.18056			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.01960	102.07826		14.01960	101.38903			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.25635	100.53221		15.25635	100.50356			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.12102	100.55524		14.12102	100.43052			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.28976			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.28976			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.28976			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.30007			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.25351			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	25.43095		100.00000	25.38271			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.11175		100.00000	19.06441			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.39383		100.00000	17.35076			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.73693		100.00000	10.71035			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.73962	100.00000	10.71274				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		12.98147	100.00000	12.94932				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.24822	100.00000	11.22037				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.81876				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.54038				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.01681				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.01786				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.11203	100.00000	8.09195				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.11203	100.00000	8.09195				0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000		96.30607	100.00000	96.05263				0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000		89.90148	100.00000	89.68059				0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000		86.90476	100.00000	86.69834				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.08000		103.26116	2.08000	179.46459				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.94000		99.83152	7.94000	159.43580				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.94000		101.16232	7.94000	159.74899				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.32500		100.20270	8.32500	100.18024				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	7.74000		100.28920	7.74000	100.26816				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.49066				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.63756				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.66994				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.77786				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.88577				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.18752			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	25.46241		100.00000	25.40073			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	101.46037			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.48900			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.49854			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.61300			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.76555			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	24.91261		100.00000	24.85225			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	24.91261		100.00000	24.85225			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.51044			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.52016			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.14500	104.08397		8.14500	104.06101			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.54931			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60097			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	14.28004		100.00000	14.24468			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	14.28004		100.00000	14.24468			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000	100.00000		0.00000	101.31440			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.91000	101.05124		10.91000	101.15292			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000	56.01913		100.00000	55.91284			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.78686			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.81413			0.00	400,000,000	200,000,000.00
BID06	On 30/06/2019	Spot Bond	8.45000	69.79705		8.45000	101.69823			0.00	0	2,200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BIDC41	On 06/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.48469			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond		0.00000	100.00000		0.00000	98.81420			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	97.43548			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.87649			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.01316			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.86243			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.90510			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.98257			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.30414			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.84320			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	85.45112		100.00000	85.25239			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.75321			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.80308			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.73967			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.56829			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	94.55241			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.75935			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.65627			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.57048			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.19975			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond		0.00000	100.00000		0.00000	93.95820			0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.29351			0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.15411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC013	On 19/05/2015	Spot Bond	100.00000		73.73737	100.00000	73.58871				0.00	0	0.00
BTC014	On 09/01/2015	Spot Bond	0.00000		100.00000	0.00000	99.98288				0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000		100.00000	0.00000	98.88808				0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	98.84767				0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond	0.00000		100.00000	0.00000	98.78724				0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond	100.00000		82.57919	100.00000	82.39278				0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond	100.00000		80.39648	100.00000	80.57395				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		25.28330	100.00000	25.22070				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.44595				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000	0.00000	101.08556				0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.29500		110.45853	9.29500	110.43081				0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	107.30815				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.19500		103.44904	9.19500	103.42335				0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.34000		100.94284	12.34000	100.90946				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.32135				0.00	2,200,000,000	2,200,000,000.00
CBL14	On 01/02/2019	Spot Bond	12.24000		102.87606	12.24000	102.84285				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.15973				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.18500		101.86388	9.18500	101.83861				0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000	0.00000	99.51220				0.00	200,000,000	200,000,000.00
CBL18	On 23/08/2019	Spot Bond	12.24000		100.07347	12.24000	100.04117				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.97037				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000	0.00000	98.81037				0.00	200,000,000	200,000,000.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.31132				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.00500		95.38244	10.00500	95.35671				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT01	On 23/06/2023	Spot Bond	9.79000		116.31262		9.79000	116.28208			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.07000		110.13856		10.07000	110.10884			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.95000		118.11340		8.95000	118.08483			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.96236			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.49500		104.00056		11.49500	103.96846			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.81565			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.61918			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.58870		10.00000	105.56120			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.62789			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	91.67468			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.04241			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	103.43703			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.92060			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.19661			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.20381			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.21250			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	101.81220			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.79368			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.89152			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.31002			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.38569			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.10224			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	100.21820		10.11000	100.19090			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.03890			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	122.10931		2.76000	122.09313			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	119.26964		3.14000	122.08830			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	102.96878		8.25000	102.94579			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		2.96000	128.52520		2.96000	122.67606			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	127.17564		2.40000	121.38979			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.53832			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.47500	102.01672		8.47500	101.99345			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.73081			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.74532			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.52500	102.09560		8.52500	102.07219			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.52500	102.09560		8.52500	102.07219			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.57500	100.90828		8.57500	100.88499			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.39485			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.43423			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.80477			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.58900		10.00000	105.56100			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.80477			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN231/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.58900		10.00000	105.56100			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.14880			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.93572			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.99298			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	103.48615		9.35000	103.46045			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	103.48615		9.35000	103.46045			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.91485			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.91723			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	100.55623			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.30899			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.34853			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.35061			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.30899			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.30899			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.33047			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.12814			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.74442			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.22940			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.22940			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.22940			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.64483			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN262	On 26/03/2019	Spot Bond	9.07000	104.76576		9.07000	104.74009			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.34967			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.44758			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.71832			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.71627			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.76477			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.94474			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.09379			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.94018			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.81481			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.65256			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.52374			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.34580			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.34655			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.65759			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.30296			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.47065			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.25316			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.56501			0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.58900		10.00000	105.56100			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04606			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.25047			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.10481			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.42096			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.07083			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.22353			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.21816			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	134.89603			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.69656			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	133.67071			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	134.19993			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	133.31647			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	131.16617			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	131.75558			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.31183			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.61500	95.82107		10.61500	95.79369			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.13500	97.39915		11.13500	97.37001			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.20868			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.41509			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.28224			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.67220			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.66414			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	106.04827		8.80500	101.65597			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.36462			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.68873			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	128.25198			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.38133			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.38808		0.00		0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.41419		0.00		0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.40408		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.55943		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	77.21406		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.44072		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.20868		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	116.13476		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	116.26313		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.62024		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.48010		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.20986		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.55601		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.45878		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.35358		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.40159		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.60460		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.28056		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.20393		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.52225		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	102.80730		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	103.50900		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	101.51425		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN359		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.61848			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.33207			0.00	0	0.00
CLN361		On 20/03/2024	Spot Bond	10.55000	102.14220		10.55000	103.11483			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	9.79500	106.65373		9.79500	107.62774			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	102.35782			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.60336			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	11.93500	108.38104		11.93500	109.56967			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.72115			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	11.96500	109.34901		11.96500	109.24547			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	10.39500	108.59469		10.39500	108.50501			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.72115			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.69536			0.00	0	0.00
CLN371		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.42223			0.00	0	0.00
CLN372		On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.36863			0.00	0	0.00
CLN373		On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.37642			0.00	0	0.00
CLN374		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.37656			0.00	0	0.00
CLN375		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.21745			0.00	0	0.00
CLN376		On 20/03/2021	Spot Bond	9.30500	105.66411		9.30500	105.58450			0.00	0	0.00
CLN377		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.92563			0.00	0	0.00
CLN378		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.40294			0.00	0	0.00
CLN379		On 20/03/2024	Spot Bond	10.55000	103.20273		10.55000	103.17342			0.00	0	0.00
CLN380		On 20/09/2024	Spot Bond	11.00000	103.33794		11.00000	100.68292			0.00	0	0.00
CLN381		On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.59444			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.40969			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.62762			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.72500	105.41732		11.72500	105.31783			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.44920			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	94.60861			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.82251			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.40171			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.12858			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.34669			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.34655			0.00	0	0.00
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	100.36688			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.07441		7.01000	40.68383			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	167.13637			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	8.32500	100.20270		8.32500	144.14556			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.94000	36.20090		7.94000	159.43580			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.94000	36.63543		7.94000	159.74899			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.54349			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.49684			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.91406			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.91406			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.39940			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.37376			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.37886			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.90721			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.37140			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.67220			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.33795			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.36738			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.36509			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	94.73433			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.04183			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.84291			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000		108.41702		8.87000	106.54468			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.54500		102.17055		8.54500	102.14707			0.00	0	810,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.94500		113.82320		9.94500	113.79285			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.27500		103.10013		8.27500	103.07717			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.51500		109.01077		9.51500	108.98277			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.57500		104.54942		9.57500	104.52256			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.94500		97.80602		9.94500	97.77994			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.67000		99.42165		10.67000	99.39326			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.67000		92.36555		10.67000	92.33918			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.88241			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.80222			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.63372			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL01U	On 12/12/2019	Spot Bond	100.00000		9.76704	100.00000	9.74285				0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.90530				0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.33325				0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.48459				0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.79098				0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.30731	100.00000	9.28426				0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		11.87207	100.00000	11.84267				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.28000		98.29114	11.28000	100.19843				0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		13.98969	100.00000	13.95505				0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		5.92206	100.00000	5.90740				0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.71043	100.00000	14.67400				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.41559				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.87000		99.48760	7.87000	99.46639				0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.75762				0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.61755				0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.90595				0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		64.02973	100.00000	63.87461				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.62424				0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	99.97916				0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	103.35427				0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000	0.00000	102.98195				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000	0.00000	99.76323				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.47921				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000	0.00000	102.72170				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.55262				0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.41643				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.04178				0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.50500	103.09834	8.50500	103.07475				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.32500	111.26641	7.32500	111.24441				0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.34500	108.46695	8.34500	108.44286				0.00	0	1,790,000,000.00
DV23	On 27/02/2023	Spot Bond	9.00500	109.29848	9.00500	109.27232			167,992,777,500.00		18,655,500	1,129,655,500.00
DV24	On 18/02/2024	Spot Bond	9.20500	106.72079	9.20500	106.69470				0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.32500	109.94630	9.32500	109.91908				0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.28272				0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.18154				0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.43616				0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.90207				0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.48521				0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.49244				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.07120				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.39491				0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.61686				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.83500	131.04385	7.83500	131.01650				0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	91.83518				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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL037	On 31/01/2037	Spot Bond	2.31000	99.71333		2.31000	114.65740			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000	100.93256		1.20000	134.46276			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.03500	124.17830		2.03000	124.23416			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	2.04000	111.67281		2.04000	111.66005			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.05000	112.64764		2.05000	112.63486			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.15000	102.96569		2.15000	102.95367			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.29000	100.08203		2.29000	115.07853			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.40500	109.63134		9.40500	109.60397			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.25500	110.29651		9.25500	110.26895			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.72000	103.79773		9.72000	103.77052			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.95000	95.53785		9.95000	97.74767			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.10000	106.68985		10.10000	105.01058			0.00	0	4,353,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.07583			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	95.31968			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.54650			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.33694			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.28542			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.94911			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.21695			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.39726			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	83.41994		100.00000	83.16867			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	97.99655		100.00000	97.75156			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.25500	101.06844		11.25500	101.03886			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.86112			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS05		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.58510			0.00	0	0.00
EQS06		On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.20045			0.00	0	0.00
EQS07		On 09/04/2018	Spot Bond	9.72000	99.25574		9.72000	99.22987			0.00	0	0.00
EQS08A		On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.01647			0.00	0	0.00
EQS09		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.89142			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	101.13591			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	101.20645			0.00	0	0.00
ERSA12/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.58900		10.00000	105.56100			0.00	0	0.00
ERSA14		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.02691			0.00	0	0.00
ERSA15		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.06896			0.00	0	0.00
ERSA16		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.01851			0.00	0	0.00
ERSA17		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.05355			0.00	0	0.00
ERSA18		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.03719			0.00	0	0.00
ERSA19		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.02306			0.00	0	0.00
ES15		On 30/08/2015	Spot Bond	7.05000	103.22596		7.05000	103.20632			0.00	0	200,000,000.00
ES18		On 20/04/2018	Spot Bond	7.67000	106.54022		7.67000	106.51820			96,737,875,000.00	12,612,500	5,806,612,500.00
ES23		On 25/01/2023	Spot Bond	8.37500	113.93074		8.37500	113.90534			6,266,175,000.00	748,200	5,407,158,900.00
ES26		On 02/04/2026	Spot Bond	8.66500	96.33747		8.66500	96.31502			157,943,887,000.00	18,227,800	4,299,727,800.00
ES33		On 15/09/2033	Spot Bond	9.24500	86.99780		9.38500	85.89764			173,499,990,500.00	18,766,900	38,721,766,900.00
ES42		On 25/04/2042	Spot Bond	9.43500	92.64154		9.43500	92.61808			0.00	0	19,500,000,000.00
EXX01		On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.07212			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.10596			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.95658			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.78415			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.21664			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.02868			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.29849			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.78253			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.93432			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.71914			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.10142		100.00000	12.07211			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.77725		100.00000	11.74872			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.49736			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.12424			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.55562			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.59440			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.24000	98.03258		9.24000	98.00825			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.54047			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.54040			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.62362			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	103.82262			0.00	460,000,000	460,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.84623			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	100.86023			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.00500	100.99035		10.00500	100.97360			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.09000	106.70804		10.09000	106.67918			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.42048			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.26000		131.82271		2.26000	132.69125			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.21000		126.97075		2.21000	274.60201			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.36500		105.36316		2.36500	111.98657			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.37000		103.31723		2.37000	162.81375			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.19000		119.73411		2.19000	219.27003			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.50500		108.19821		7.50500	108.17618			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.74900		64.42770		7.74900	63.82188			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.44300		41.30073		9.44300	40.41397			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.68000		39.99666		9.68000	39.08691			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		87.52998		100.00000	87.32057			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		89.57777		100.00000	89.37556			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.99674			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.44529			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.38574			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.42332			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.40118		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.40118		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.40969			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	100.39033			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.49637			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.40294			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.32230		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	100.42857			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.52829			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.51269			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	17.24952		100.09221	17.20677			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.36553			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	100.49540			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.41406			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	100.41867			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.38248			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.38267			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.50154			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.37591			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	61.97008		13.22500	61.94769			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.35424			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.35469			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.53227			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.37094			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.59500	97.04088		3.59500	100.38137			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.38718			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.38718			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.11144			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.20868			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.44146			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.36462			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.35604			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.63619			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.41734			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.25082			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.61918			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.81631			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.47921			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.37907			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	103.09554			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.35198			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.38267			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.38267			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.47481			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.12720			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.13404			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.31965			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.58900		10.00000	105.56100			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00001			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.40429			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.98143			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.30317			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.92598			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.92577			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.84421			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.67403			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.84421			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.66722			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.43119			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.51672		8.75000	101.49284			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	104.31608			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.51368		100.00000	9.49012			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.68553		100.00000	8.66402			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.02764			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.51442		100.00000	1.51067			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.40082			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	18.92928		100.00000	18.88342			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.36829			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	9.38070		100.00000	9.35748			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	18.11608		100.00000	18.07220			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.36826			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	10.00811		100.00000	9.98387			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.36488			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.29570			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.44203			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.35341			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond		3.07000	99.31438		3.07000	126.08077			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.20992			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.19386			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.19386			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.09049			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.38033			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.41539			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.41314			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.66961			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.64022			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.60000		116.65509		3.60000	121.96018			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.42046			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.42458			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.65000		107.22698		3.65000	121.57951			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.63000		104.83930		3.63000	121.73162			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.06000		101.95119		3.06000	127.37084			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.13000		101.32724		3.13000	134.75279			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.84047			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.36732			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.41775			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.48542			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.46806			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.39303			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.39259			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	100.45857			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		10.76619		100.00000	10.73952			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		36.09477		100.00000	36.00539			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		77.78662		100.00000	77.56811			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD09U	On 26/06/2017	Spot Bond	100.00000		20.32545	100.00000	20.27512				0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		5.77704	100.00000	5.76273				0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		10.60359	100.00000	10.57733				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.20000		152.43585	5.20000	152.40547				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.23150				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	102.62302				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.80697				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	102.04183				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	99.58376				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	99.16073				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000	0.00000	99.87105				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.99800		83.60297	1.99800	105.85517				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.41000		103.54866	2.41000	136.11692				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	101.57907				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		102.19581	10.38000	102.16735				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		102.19581	10.38000	102.16735				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	101.70892				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.55000		101.21125	2.55000	109.86931				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.50000		210.57039	2.50000	209.78633				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.52000		110.46349	2.52000	110.44955				0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.00164				0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.53000		209.68386	2.53000	208.89533				0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000	0.00000	101.86866				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS114	On 31/01/2025	Spot Bond		2.45000	111.15134		2.45000	111.13752			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.61000	108.73386		2.61000	108.71987			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.17887			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond		0.00000	100.00000		0.00000	48.05100			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.14739			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond		2.71500	106.73631		2.71500	106.74327			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond		2.65000	113.80072		2.65000	260.21292			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond		2.70000	112.13910		2.70000	258.38275			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond		2.38000	97.78347		2.38000	97.90988			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond		2.73000	160.29905		2.73000	203.07197			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.33000	125.86748		2.33000	272.21507			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.22000	126.87837		2.22000	274.40216			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.94000	120.43318		2.94000	260.45793			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.73000	101.33725		2.73000	128.80841			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.56345			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.26000	132.70708		2.26000	128.63399			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.79544			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.01998			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.40650			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.39000	109.90115		2.39000	109.88767			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	22.81628		104.97509	22.75728			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	26.62963		101.07593	26.56305			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	19.68709		100.44759	19.63815			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS76	On 18/06/2017	Spot Bond		100.76967	25.10551		100.76967	25.04291			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		2.02000	119.61885		2.02000	119.60530			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		2.31000	98.11131		2.31000	112.53986			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.68456			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.34000	97.84795		2.34000	112.23769			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.97687			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.42000	125.04753		2.42000	342.64887			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.24867			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.90951			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		6.16500	103.25878		6.16500	103.24153			0.00	0	2,317,700,000.00
FRX16	On 15/09/2016	Spot Bond		7.57500	103.20504		7.57500	103.18385			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.97500	103.94910		7.97500	103.92665			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.13000	109.15478		8.13000	109.13088			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond		8.60000	102.90633		8.60000	102.88240			0.00	0	960,000,000.00
FRX20	On 01/10/2020	Spot Bond		8.80500	102.13726		8.80500	102.11308			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.38500	93.62442		9.38500	93.60070			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.43000	109.25407		9.43000	109.22642			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond		9.77000	98.29228		9.77000	100.69496			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond		10.21500	98.02434		10.21500	97.99781			408,600,000,000.00	40,000,000	40,000,000.00
FRX45	On 14/04/2045	Spot Bond		10.03500	82.65637		10.03500	82.63414			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.32834			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.33293			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.34438			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.36274			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.37650			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.43603			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	100.91492			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.95476			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.79915			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.99068			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.03057			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.06381			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.20993			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.06083			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.10563			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.94500	103.39937		8.94500	103.37451			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	101.44966			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond		100.00000	9.59764		100.00000	9.57388			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond		100.00000	16.65477		100.00000	16.61353			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond		100.00000	10.45781		100.00000	10.43039			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1A1		On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.42745			0.00	0	0.00
GRH1A2		On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.45723			0.00	0	0.00
GRH1A3		On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.51481			0.00	0	0.00
GRH1B		On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.58626			0.00	0	0.00
GRH1C		On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.68545			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	101.78133			0.00	0	0.00
GRT03		On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.86458			0.00	0	0.00
GRT04		On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.44139			0.00	0	0.00
GRT05		On 25/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.53103			0.00	0	0.00
GRT06		On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.58215			0.00	0	0.00
GRT07		On 21/02/2024	Spot Bond	0.00000	100.00000	0.00000	101.05230			0.00	0	0.00
GRT08		On 24/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.30991			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	100.84290			0.00	0	0.00
GSIS03		On 26/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.18567			0.00	0	0.00
GSIZ16		On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.30360			0.00	0	0.00
HCH01		On 25/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.85276			0.00	0	0.00
HIL01U		On 21/11/2019	Spot Bond	100.00000	10.03991	100.00000	10.01560			0.00	0	0.00
HILB01		On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.01509			0.00	0	0.00
HILB02		On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.49902			0.00	0	0.00
HILB03		On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.36699			0.00	0	0.00
HILB04		On 01/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.38316			0.00	0	0.00
HILC16		On 22/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.49390			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILC17	On 05/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.46330			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	101.70140			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.40643		102.62885		7.40643	98.87749			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.77794			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.40666		102.37200		8.40666	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	101.87634			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.85694		102.47128		8.85694	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	101.99659			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	99.77472			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.84682			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.84108			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.34871			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.58900		10.00000	105.56100			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF05	On 17/02/2017	Spot Bond	8.97500	105.59965		8.97500	105.57447			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.07000	111.69042		8.07000	111.66641			0.00	0	850,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.03000	128.64738		2.03000	278.22945			0.00	0	1,600,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.03000	131.50237		2.03000	284.40404			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.34000	103.25885		9.34000	103.23324			0.00	0	3,763,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.34000	103.24475		9.34000	103.21914			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	82.76644		100.00000	82.57919			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	21.49798		100.00000	21.44475			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	54.12410		100.00000	65.99685			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	25.86496		100.00000	30.70864			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	23.67546		100.00000	23.61810			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	84.09588		100.00000	83.90562			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	105.58900		10.00000	105.56100			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.73000	118.57827		1.70000	118.88726			2,612,930,931,000.00	1,510,364,700	73,345,626,200.00
I2038	On 31/01/2038	Spot Bond	1.77000	126.24461		1.79000	125.77667			19,495,895,277,000.00	11,014,630,100	02,218,945,600.00
I2046	On 31/03/2046	Spot Bond	1.79000	127.17523		1.79000	127.16162			14,340,254,924,000.00	8,011,315,600	68,068,813,000.00
I2050	On 31/12/2050	Spot Bond	1.82000	135.19291		1.81000	135.51351			10,145,059,470,000.00	5,574,208,500	23,855,450,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.65000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.39500	103.87024		7.39500	103.84947			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.80254			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.69213			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.07500	104.60998		8.07500	104.58710			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.84500	109.11331		7.84500	109.09012			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.89500	103.77871		7.89500	103.75688			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.35711			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.90000		101.05773		1.90000	130.32566			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.33000		103.92929		2.33000	132.10452			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.23950			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.73660			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.96500		104.60096		7.96500	104.57851			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.68971			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.43273			0.00	2,000,000,000	1,000,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.14545			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.58900		10.00000	105.56100			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.57000		98.53420		8.57000	98.51149			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.02000		92.86700		9.02000	92.84474			0.00	0	2,460,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.35221			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.04500		99.99325		8.04500	99.97159			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.07000		104.09752		9.07000	104.04880			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.22469			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.37215			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000		102.24754		7.90000	102.22602			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.35000		102.83525		8.35000	102.81239			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.51313			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.07854			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.61500		105.15986		7.61500	105.13850			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.31000		106.69085		8.31000	106.66724			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL60	On 17/02/2024	Spot Bond	9.42500	109.02024		9.42500	108.99296			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.16104			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.47203			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.39439			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	101.42353			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	101.45253			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00683		100.00000	0.00681			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.58312			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.56378			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.65500	100.37856		8.65500	100.35519			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.90986			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.94029			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.67000	100.43977		9.67000	100.41358			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.11487		5.00000	101.10120			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.11487		5.00000	101.10120			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	102.19783		5.00000	102.18411			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.11874		5.00000	101.10502			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.28829		4.00000	101.27720			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	100.91816		4.00000	100.90718			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	40.14514		100.00000	40.04573			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	39.98702		100.00000	39.88800			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	39.98702		100.00000	39.88800			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	107.16884		9.20000	107.14237			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.22796			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.78109	100.00000	7.76182				0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.92427				0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000		95.54974	100.00000	95.30026				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.82500		102.83388	8.82500	102.80942				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	101.23684				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		15.30001	100.00000	15.26295				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		77.78662	100.00000	77.56811				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		98.38275	100.00000	98.11828				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		10.32871	100.00000	10.30369				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		17.09123	100.00000	17.03978				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.17467	100.00000	1.17242				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		8.51861	100.00000	8.49752				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		9.59644	100.00000	9.57185				0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000		85.48009	100.00000	85.28037				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.52616	100.00000	10.45731				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		27.47896	100.00000	27.41091				0.00	0	0.00
INA502	On 06/01/2015	Spot Bond	6.25000		99.94866	6.25000	99.96577				0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.25000		99.93155	6.25000	99.86320				0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.25000		99.81200	6.25000	99.74381			125,000,000,000,000.00	20,000,000,000	10,000,000,000.00	
INA505	On 27/01/2015	Spot Bond	6.25000		99.69273	6.25000	99.62470				0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.35000		99.56695	6.35000	99.49801				0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.35000		99.44637	6.35000	99.37760				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA508	On 17/02/2015	Spot Bond	6.35000	99.32608		6.35000	99.25747			0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.35000	99.20608		6.35000	99.13764			0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.45000	98.95085		6.45000	98.88169			0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	100.00000	80.57395		100.00000	80.39648		700,000,000,000,000.00	7,000,000,000	7,000,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.20733			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.01960	101.48653		11.01960	100.99249			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.01960	100.25526		11.01960	100.22836			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.40181			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.39442			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.73708		6.50000	101.71920			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.39844			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	93.37972			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.47461			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.92225			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.58900		10.00000	105.56100			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.38214			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.67532			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.18874			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.06415			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.93410			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.92370			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.93326			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.52245			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.11726			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING273	On 28/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.06856			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	97.61316			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	104.73219			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.61615			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000	98.91599		100.00000	98.64865			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00654			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.58900		10.00000	105.56100			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.90227			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.90092			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.58500	102.53738		8.58500	102.51370			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.12622			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.12918			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.13119			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.73527			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.82374			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.80537			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.45500	100.87311		9.45500	100.84738			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.39800			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.53500	105.71944		8.53500	105.69503			0.00	0	1,580,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.01232			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	99.91972			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	101.33175			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.40911			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV014	On 22/06/2015	Spot Bond	8.57500	101.36696		8.57500	101.34403			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.95594			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.75089			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.42000	97.03847		3.42000	126.96353			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.55000	143.04684		3.55000	143.02471			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.14310			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	99.91191			0.00	2,400,000,000	1,200,000,000.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.98759			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.63396			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.23894			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.70000	98.61015		3.70000	99.45553			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.70000	98.52794		3.70000	105.77524			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.69175			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.36554			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.19000	112.35994		10.19000	112.32910			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	102.02705			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.65000	141.50275		3.65000	141.48047			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond	6.25000	99.98288		6.25000	99.94866			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond	6.25000	99.89737		6.25000	99.82906			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.25000	99.77789		6.25000	99.70975			0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond	6.25000	99.77789		6.25000	99.59072			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.35000	99.53247		6.35000	99.46358			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.35000	99.41197		6.35000	99.34325			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond	6.35000	99.29176		6.35000	99.22320			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA509	On 26/02/2015	Spot Bond	6.35000		99.17185		6.35000	99.10345			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond	6.45000		99.03744		6.45000	98.96816			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond	6.45000		98.91626		6.45000	98.84714			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.26829			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.99724			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.58900		10.00000	105.56100			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.73622			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00950			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.95087			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.99964			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.78679			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.92198			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.92144			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.92037			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.92520			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.69046			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.49135			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.41888			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.05861			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.82048			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.81231			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.01459			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.98292			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.54467			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.33639			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.38920			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.19324			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.19807			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.19807			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.91000	101.21591		8.91000	101.19192			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	11.47126		100.00000	11.44600			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	9.22924		100.00000	9.20688			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.79901			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.07500	105.62056		9.07500	105.59509			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.52023			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.11906			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.46500			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	102.91722			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.48234			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.69706			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.37500	101.58416		7.37500	101.56395			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.39695			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.05243			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.78423			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	92.87375		100.00000	92.64156			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.52352			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	98.08916		100.00000	97.83036			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.62226			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	36.90329		100.00000	36.81389			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.22006			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond		100.00000	96.28061		100.00000	96.03117			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond		100.00000	101.42260		100.00000	101.15985			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond		100.00000	94.90817		100.00000	94.66606			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond		100.00000	85.79713		100.00000	85.59944			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.51530			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.53411			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.67482			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	60.82179		100.00000	60.67445			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	103.08853			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.69965			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.32000	142.91823		8.32000	142.88605			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.33476			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.31725			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.44233			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.77880			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.32420			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	100.00000		0.00000	102.23761			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond		10.02000	99.57961		10.02000	99.55271			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.45301			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.64500	100.86905		8.64500	100.84585			0.00	0	3,530,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL03	On 03/04/2018	Spot Bond	8.69500	75.95870		8.69500	99.09651			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.20000	103.51914		9.20000	103.49384			0.00	0	720,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.63378			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.72545			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.89500	101.47332		9.89500	101.44640			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.78990			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.30625			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.04384			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	103.14082			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	103.36801			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.98271			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.98221			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.51607			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.04303			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.79566			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.95969			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.44578			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	100.00000	77.65957		100.00000	0.00000			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.33214			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.34947			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.21698			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.93154			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.31200			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.98069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.40638			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.77867			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.10678			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.88246			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.90407			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.16370			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.18934			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.21640			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.56065			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000		92.84140		100.00000	92.60987			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		34.26352		100.00000	34.17867			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		83.52403		100.00000	83.33333			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		17.06912		100.00000	17.02777			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		18.25922		100.00000	18.21498			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		18.35838		100.00000	18.31390			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		17.61680		100.00000	17.57412			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.57000		103.71912		8.57000	103.69522			0.00	0	580,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.59000		103.18567		8.59000	103.16184			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.56918			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.90898			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.91566			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.06194			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.06460			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB3	On 05/10/2016	Spot Bond		7.78000	103.53726		7.78000	103.51555			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.56000	102.69075		8.56000	102.66697			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.33000	103.54308		9.33000	103.51699			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.33061			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.34210			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.37000	103.87586		9.37000	103.84914			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.54500	103.32689		7.54500	103.30575			0.00	0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.87149			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.70500	101.11874		8.70500	101.09507			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.45334			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.20500	109.07153		9.20500	107.10460			736,400,000,000.00	80,000,000	440,000,000.00
MMIG03	On 01/06/2025	Spot Bond		0.00000	100.00000		0.00000	100.87404			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	22.59089		100.00000	22.53494			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.04631			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.40500	101.08752		8.40500	101.06467			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.49500	100.81815		7.49500	100.79800			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.39500	103.74785		8.39500	103.72466			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.97243		100.89771	6.95540			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	7.06347		100.61875	7.04625			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.11887			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.20880			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.31343			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.67617		100.00000	0.67454			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.67617		100.00000	0.67454			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.79000	98.18293		8.79000	98.15961			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.59000	102.17631		7.59000	102.15562			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	8.89000	101.15288		8.89000	101.12858			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	8.65500	106.29769		8.65500	106.27281			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.96683			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.12500	106.69497		9.12500	106.66868			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.04666			0.00	0	2,600,000.00
NBK14A		On 26/06/2021	Spot Bond	9.01500	101.69764		9.01500	101.62577			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.97209			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.11215			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.60226			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.90278			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.17320			0.00	0	0.00
NBK19B		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.19778			0.00	600,000,000	300,000,000.00
NBK20B		On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.20032			0.00	0	0.00
NBK21B		On 10/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.11589			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.36500	105.43278		7.36500	105.41171			0.00	0	790,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.43835			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.39000		115.19609		8.39000	115.16994			0.00	0	1,520,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.49500		37.60471		10.49500	37.59443			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.29500		102.78569		7.29500	102.76555			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.86043			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.81053			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.68500		104.65945		7.68500	104.63765			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.32045			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.13345			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.55221			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.02075			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.85375			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.82798			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	93.97588			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.76627			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	101.55396			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.52036			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	90.35048			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.15969			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.14065			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.35700			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.33864			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.71227			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.32736			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.31622			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.31598			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.37571			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.36462			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.66500		108.14064		9.66500	109.12545			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.36236			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.70000		106.86849		9.70000	107.99494			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.36462			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.32754			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.36691			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.36824			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.37275			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.08500		104.89965		8.08500	104.87669			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.77319			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	99.53175			0.00	290,000,000	290,000,000.00
NED15	On 08/04/2024	Spot Bond	9.77000		106.08843		9.77000	106.88314			977,000,000,000.00	100,000,000	200,000,000.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	101.83767			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	102.07547			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.03278			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.90000		118.24410		9.90000	118.21255			0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	104.77728			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.23312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.58900		10.00000	105.56100			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.23000	168.57849		2.23000	168.55844			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.56000	96.43749		2.56000	139.19504			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.42000	108.33805		8.42000	108.31377			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.53660			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.05000	106.97877		9.05000	107.16684			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.90802			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.96016			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.85912			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.88973			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.87139			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.25000	106.97726		9.25000	108.69374			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.88979			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.90806			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.89584			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.45000	106.97593		9.45000	107.15841			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.93260			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.92029			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.92641			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.15210			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.07776			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.94473			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.25000	114.40816		8.25000	114.38274			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.05500	119.94723		9.05500	119.91788			0.00	0	300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA023	On 31/05/2023	Spot Bond		2.12500	172.62436		2.12500	172.60430			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond		9.76000	120.04303		9.76000	120.01160			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	102.08300			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	101.86553			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.38467			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.65178			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.87527			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.98796			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.21923			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	17.61378		100.00000	17.57111			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	66.18710		100.00000	66.02676			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		7.38500	102.96079		7.38500	102.94028			7,385,000,000,000.00	1,000,000,000	8,860,000,000.00
OML02	On 21/11/2024	Spot Bond		0.00000	100.00000		0.00000	100.95496			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond		9.57000	99.09520		9.57000	99.84812			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	24.85225		100.00000	24.79205			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	96.93000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.11555			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.46516			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.71150			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.58900		10.00000	105.56100			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.59593			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.73523			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.36716			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.33748			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.63027			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.30500		102.78220		9.30500	102.81699			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.43394			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.47376			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.49167			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.53149			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.70263			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.74243			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.55282			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.74000		43.54503		7.74000	43.53595			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.39500		108.95394		6.39500	108.93499		914,854,966,098,000.00	43,057,852,400	53,567,852,400.00	
R158P	On 15/09/2015	Spot Bond	6.47500		95.76201		6.47500	95.74516			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.57500		115.14485		6.57500	115.12427		1,192,873,631,655,000.00	81,425,647,400	112,352,999,700.00	
R159P	On 15/09/2016	Spot Bond	6.40500		89.95244		6.40500	89.93678			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.78000		121.45430		7.92000	120.21021		7,777,892,901,366,000.00	99,729,164,700	116,841,394,700.00	
R187P	On 21/12/2026	Spot Bond	7.66000		40.73386		7.66000	40.72545			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.58000		38.16307		7.58000	38.15527			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.72000		284.64136		1.72000	284.61142		1,380,739,804,000.00	802,755,700	23,014,137,600.00	
R202	On 07/12/2033	Spot Bond	1.69000		235.71119		1.70000	235.34404		19,729,013,525,000.00	11,673,972,500	73,427,773,500.00	
R2023	On 28/02/2023	Spot Bond	7.57500		103.83889		7.72500	102.91726		2,374,867,586,460,000.00	13,513,872,800	105,692,072,800.00	
R203	On 15/09/2017	Spot Bond	6.70500		106.36050		6.84500	105.99512		2,851,209,590,638,500.00	25,236,329,700	140,870,412,800.00	
R2030	On 31/01/2030	Spot Bond	8.33500		100.66894		8.33500	100.64661		624,994,868,979,000.00	74,984,387,400	49,961,687,400.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2032	On 31/03/2032	Spot Bond		8.49000	100.11624		8.49000	100.09336			281,225,605,848,000.00	33,124,335,200	05,446,035,200.00
R2037	On 31/01/2037	Spot Bond		8.56500	103.09283		8.56500	103.06935			632,672,785,551,000.00	73,867,225,400	93,306,725,400.00
R204	On 21/12/2018	Spot Bond		6.99500	103.82647		7.14000	103.30495			1,420,582,843,064,000.00	03,085,467,200	04,282,972,600.00
R2044	On 31/01/2044	Spot Bond		8.69000	104.47422		8.69000	104.45007			151,206,000,000,000.00	17,400,000,000	37,913,000,000.00
R2048	On 28/02/2048	Spot Bond		8.65000	104.23406		8.65000	104.20968			1,555,988,306,380,000.00	79,883,041,200	61,380,541,200.00
R207	On 15/01/2020	Spot Bond		7.23000	99.96686		7.37000	99.36873			1,640,694,108,411,000.00	26,928,645,700	47,597,045,700.00
R208	On 31/03/2021	Spot Bond		7.36000	98.85582		7.50500	98.13828			1,260,602,752,544,000.00	71,277,547,900	95,074,867,700.00
R209	On 31/03/2036	Spot Bond		8.35000	81.00030		8.49000	79.83433			4,630,297,636,885,000.00	54,526,663,100	08,917,063,100.00
R210	On 31/03/2028	Spot Bond		1.65500	176.36283		1.65000	176.44368			58,789,205,748,500.00	35,522,178,700	42,997,431,300.00
R211	On 31/01/2017	Spot Bond		1.20000	132.16297		1.20000	132.15099			4,914,441,120,000.00	4,095,367,600	20,373,124,700.00
R212	On 31/01/2022	Spot Bond		1.72000	137.33341		1.76000	136.96995			32,018,248,748,000.00	18,615,260,900	89,877,749,400.00
R213	On 28/02/2031	Spot Bond		8.23000	91.64037		8.37500	90.44848			830,634,561,969,000.00	00,927,650,300	97,831,177,800.00
R214	On 28/02/2041	Spot Bond		8.57500	80.83597		8.57500	80.81722			3,238,248,715,765,000.00	77,638,334,200	84,849,534,200.00
R227C	On 15/03/2015	Spot Bond		6.63500	98.83222		6.63500	98.81447			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.47500	95.76201		6.47500	95.74516			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.39500	92.84378		6.39500	92.82764			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.40500	89.95244		6.40500	89.93678			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.54500	97.16017		6.54500	97.14324			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.41500	94.19089		6.41500	94.17455			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.39500	91.28921		6.39500	91.27343			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.45500	88.36058		6.45500	88.34516			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.82000	84.86089		6.82000	84.84526			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.87000	81.94569		6.87000	81.93048			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R333C	On 21/06/2018	Spot Bond	7.14500	78.50191		7.14500	78.48677			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.12500	75.85197		7.12500	75.83738			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.10500	73.30564		7.10500	73.29158			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.09500	70.82463		7.09500	70.81107			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.33000	67.55823		7.33000	67.54487			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.31000	65.24459		7.31000	65.23172			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.42500	62.49544		7.42500	62.48293			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.39500	60.37959		7.39500	60.36754			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.36500	58.35226		7.36500	58.34067			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.33500	56.40934		7.33500	56.39818			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.29500	54.59139		7.29500	54.58064			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.25500	52.85245		7.25500	52.84211			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.86000	48.26920		7.86000	48.25897			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.82000	46.62212		7.82000	46.61230			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.78000	45.04863		7.78000	45.03918			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.74000	43.54503		7.74000	43.53595			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.70000	42.10787		7.70000	42.09913			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.66000	40.73386		7.66000	40.72545			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.62000	39.41990		7.62000	39.41180			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.58000	38.16307		7.58000	38.15527			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	104.32306			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.68584			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	102.25664			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	103.47074			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB07	On 10/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.68918			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		23.18999		100.00000	23.13382			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		10.35379		100.00000	10.32871			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		22.66493		100.00000	22.60881			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		63.87461		100.00000	63.71987			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		29.45738		100.00000	29.38278			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		15.83591		100.00000	15.79508			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.29781		100.00000	8.28617			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		12.71717		100.00000	12.68437			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		10.87397		100.00000	10.84592			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.07836		100.00000	9.05495			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.34162			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.58974			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.68718			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.88669			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.93221			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.27764			0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.76946			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.84480			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.84563			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.28551			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.85136			0.00	120,000,000	60,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.36676			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.62422			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.64830			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.84812			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.66581			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.52114			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.67974			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	83.70673			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	83.51175			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.04960			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	86.74687			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.30736			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	81.32669			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.25796			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	107.46835		12.35000	107.43336			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	15.06964		100.00000	15.03314			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.81019			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.04947			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.34230			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	3.88527		100.00000	3.87565			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	21.07577		100.00000	21.02358			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	38.83165		100.00000	38.73758			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	13.30134		100.00000	13.28505			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	32.46666		100.00000	32.38801			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	102.22618				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	79.86587				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.80500	107.69433	8.80500	107.66883				0.00	0	830,000,000.00
RW23	On 10/12/2023	Spot Bond	8.97500	104.00589	8.97500	103.98081				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.60500	88.46468	9.60500	105.65823				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	96.27338				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.77500	106.56915	7.77500	106.54669				0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	105.58900	10.00000	105.56100				0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.79952				0.00	1,000,000,000	1,000,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.89500	102.93155	8.89500	102.90695				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	102.64557				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.78112				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000	0.00000	103.27134				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	101.76222				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.73137				0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	100.00000	0.00000	100.97122				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.04500	102.15321	7.04500	102.13400				0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.64000	101.41015	8.64000	101.38658				0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.85500	107.96187	7.85500	107.93889				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	107.89115	7.96000	107.86789				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.64500	108.10356	7.64500	108.08116				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.24500	102.63624	8.24500	102.61334				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.79000	108.00569	7.79000	107.98289				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN35	On 15/09/2015	Spot Bond	7.93500	107.90798		7.93500	107.88479			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.48765			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.01489			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.89500	105.05982		7.89500	105.03735			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	102.02752			0.00	800,000,000	400,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.35150			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	104.17617			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.97500	106.27324		8.97500	106.24761			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.82000	103.05456		9.82000	103.02727			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.18568			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.10425			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.14057			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	103.24149			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.72000	101.64509		8.72000	101.62113			0.00	0	750,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	17.69229		100.00000	17.65335			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.26500	109.13517		9.26500	109.10831			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.63239			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.77500	100.35025		8.77500	100.32657			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.83000	89.98524		9.83000	89.96138			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.52830			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.57000	102.28114		9.57000	102.25488			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.39191			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.40271			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.72000	105.44763		9.72000	105.41999			0.00	0	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS4	On 16/11/2021	Spot Bond		9.20500	98.23808		9.20500	98.21366			0.00	0	180,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.57500	105.39999		7.57500	105.37835			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.33000	125.86748		2.33000	272.21507			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.84500	102.41783		1.84500	130.46793			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond		100.00000	18.07195		100.00000	18.02618			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	99.92088			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	22.31256		100.00000	22.25731			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	165.14444		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		2.47000	114.89010		2.47000	128.86296			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.73708		6.50000	101.71920			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.79200			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.21698			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.60593			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		8.87500	99.98719		8.87500	99.96334			0.00	0	300,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.38104			0.00	0	6,360,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.15885			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.34606			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	23.73295		100.00000	23.67546			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.58900		10.00000	105.56100			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.56840			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		88.48151		100.00000	88.20500			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.57134			0.00	1,000,000,000	1,000,000,000.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		33.67398		100.00000	33.59060			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		30.06505		100.00000	29.99059			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		30.33579		100.00000	30.26067			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.18500		105.63059		9.18500	105.55200			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.81856			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.04891			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.82500		106.51735		7.82500	106.49514			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.74000		103.22190		8.74000	103.31492			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.24500		102.63624		8.24500	102.61334			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.98729			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.14738			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.46266			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.95030			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.97611			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.24635			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.94500		102.60243		7.94500	102.58048			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.72165			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.12725			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.84382			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.05500		97.76409		9.05500	97.74030			1,811,000,000,000.00	200,000,000	350,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.84339			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.23155			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.60380			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.11300	90.81721		9.11300	90.79498			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.60500	93.06001		8.60500	93.03847			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.63000	94.36014		8.63000	94.33848			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45722			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	8.02500	103.15790		8.02500	103.13549			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.45000	110.72904		2.45000	111.13752			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.09000	100.11116		8.09000	100.08935			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	8.22500	100.97821		8.22500	100.95586			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.68000	106.26963		9.68000	106.24203			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.73212			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	9.72500	80.54840		9.72500	80.52728			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.70001			0.00	0	0.00
SSN025		On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.78523			0.00	0	0.00
SSN026		On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.83643			0.00	0	0.00
SSN027		On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.22806			0.00	0	0.00
SSN028		On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	99.81721			0.00	0	0.00
SSN029		On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.25259			0.00	0	0.00
SY1138		On 02/02/2015	Spot Bond	0.00000	101.67159		0.00000	99.54592			0.00	0	0.00
SY1186		On 27/01/2015	Spot Bond	100.00000	95.30026		100.00000	95.05208			0.00	0	0.00
SY1192		On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.37945			0.00	0	0.00
SY1196		On 17/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.30879			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1199	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.19109			0.00	0	0.00
SY1201	On 06/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1202	On 08/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1204	On 08/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.96421			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.94617			0.00	0	0.00
SY1208	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.77748			0.00	0	0.00
SY1209	On 19/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.81164			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.82643			0.00	0	0.00
SY1212	On 20/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.79428			0.00	0	0.00
SY1213	On 27/01/2015	Spot Bond		100.00000	95.30026		100.00000	95.05208		5,160,000,000,000,000.00	51,600,000,000	51,600,000,000.00	
SY1214	On 28/01/2015	Spot Bond		100.00000	95.05208		100.00000	94.80519		3,230,000,000,000,000.00	32,300,000,000	19,700,000,000.00	
SZ18	On 30/09/2015	Spot Bond		6.85500	107.35662		6.85500	107.33675			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		8.53000	105.73407		8.53000	105.70981			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	41.29527		100.00000	41.19524			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.80334			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.25896			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.73607			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.86094			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.31916			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.33526			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.89948			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.37507			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.82500	105.14859		7.82500	105.12665			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.62224			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.66587			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.71999		7.83000	103.69835			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.59824			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.65278			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.78905			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.59824			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.65278			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	83.72849			7.16000	103.38218			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.75967			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.75095			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.96028			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.93194			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.78772			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.68983			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.59606			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.66587			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		104.14713		8.73000	104.07460			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.58950			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.65278			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.61000	97.58277			8.61000	102.60091			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.58991			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.66647			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.76403			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.74004			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.74522			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.95593			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.94720			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.88520			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.63544			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.64414			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.61749			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000	100.00000		0.00000	100.95676			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.98902			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.97000	100.85043		8.97000	103.88605			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.84781			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.88731			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.88000	100.81712		8.88000	100.66446			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.07280			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.93806			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.17575			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.02813			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.59184			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	101.39222			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.66867			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	7.06997		101.06155	7.05269			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.67789			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.74303			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.87307			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	102.79642			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.90553			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.63585			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.65773			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.63585			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.65773			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.66867			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.62273			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.65773			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.77804			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.77804			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.77804			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.95300			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.99674			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.94207			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.81637			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	102.87098			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.84914			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		7.52500	103.60054		7.52500	103.57965			0.00	0	630,000,000.00
TL20	On 22/02/2020	Spot Bond		9.32000	92.19715		9.32000	92.14373			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL20/R207	On 25/11/2020	Spot Bond	10.00000	105.58900	10.00000	105.56100				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.77500	105.11330	7.77500	105.09115				1,555,000,000,000.00	200,000,000	27,310,000,000.00
TN20	On 17/09/2020	Spot Bond	9.18500	109.00336	9.18500	108.97632				11,136,678,399,000.00	1,212,485,400	20,300,485,400.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.13902	100.00000	1.13626				0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.43000	109.96560	9.43000	109.93761				1,886,000,000,000.00	200,000,000	11,500,000,000.00
TN25	On 19/08/2025	Spot Bond	9.60500	102.98299	9.60500	102.95674				0.00	0	17,060,000,000.00
TN27	On 14/11/2027	Spot Bond	9.69000	95.61943	9.69000	95.59445				11,628,000,000,000.00	1,200,000,000	9,010,000,000.00
TN30	On 09/10/2030	Spot Bond	10.03500	106.26397	10.03500	106.23539				0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.48500	105.02817	10.48500	104.99869				2,097,000,000,000.00	200,000,000	1,600,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.57186				0.00	2,600,000,000	1,300,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.94522				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.07273				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.09966				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.10241				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.23519				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.51045				0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000	0.00000	101.10106				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.09170				0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.58900	10.00000	105.56100				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.00986				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.01109				0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.93011				0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000	0.00000	99.92529				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.24123	10.00000	100.21439				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR31	On 31/12/2099	Spot Bond			9.75000		100.23521		9.75000	100.20905			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond			100.00000		10.23511		100.00000	10.20871			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond			0.00000		100.00000		0.00000	100.46820			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond			0.00000		100.00000		0.00000	100.49699			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond			0.00000		100.00000		0.00000	100.51297			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond			0.00000		100.00000		0.00000	100.51616			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond			0.00000		100.00000		0.00000	100.60533			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond			0.00000		100.00000		0.00000	100.80118			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond			100.00000		12.63769		100.00000	12.60708			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond			0.00000		100.00000		0.00000	99.76874			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond			0.00000		100.00000		0.00000	99.46333			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond			0.00000		100.00000		0.00000	98.06319			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond			0.00000		100.00000		0.00000	98.95600			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond			0.00000		100.00000		0.00000	98.71719			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond			0.00000		100.00000		0.00000	98.46906			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond			0.00000		100.00000		0.00000	98.22373			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond			0.00000		100.00000		0.00000	97.49027			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond			0.00000		100.00000		0.00000	97.22566			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond			0.00000		100.00000		0.00000	96.61135			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond			0.00000		100.00000		0.00000	96.41610			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond			0.00000		100.00000		0.00000	96.12403			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond			0.00000		100.00000		0.00000	95.81601			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.54036			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.37495			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	96.26129			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.47915			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.03536			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.66010			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.79078		100.00000	13.75737			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	100.47623		100.00000	100.20900			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	80.21978		100.00000	99.45946			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.50205			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	103.20259			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.86325			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.78574			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.66814			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.62021			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.77548			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.75786			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.74024			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000	84.10138		100.00000	83.90805			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.79833			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.83229			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.80732			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.75980			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.90500	112.14389		8.90500	112.11691			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.19049			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.89528			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.20060			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.23903			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.24070			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.20619			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.21164			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond		100.00000	0.00021		100.00000	0.00021			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.96500	108.57440		6.96500	108.55388			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond		1.69000	241.29070		1.69000	241.26563			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond		6.71500	101.89434		6.71500	101.87606			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.34500	104.58969		7.34500	104.56885			0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.69500	105.80833		7.69500	105.78626			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		7.99500	105.35665		7.99500	105.33383			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.04500	105.72459		8.04500	105.70155			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond		6.34500	97.09683		6.34500	97.08045			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.27500	95.32606		6.27500	95.30988			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.34500	97.08045		6.34500	97.06406			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond		7.08500	71.98631		7.08500	71.97246			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	58.31415		100.00000	58.20351			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond		100.00000	30.86641		100.00000	30.80785			0.00	0	0.00

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>Total for j-Bonds :</b>										40,808,245,370,265,000.00	17,317,715,200	40 053 433 900.00
<b>Grand Total:</b>										40,808,247,188,953,700.00	17,317,768,425	40 057 289 887.00