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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 24/12/2014

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 05/01/2015	Any day expiry		11.70180	11.70180		11.65610	11.65610		11.88	0.00	0	0.00
\$ / R	On 05/01/2015	Any day expiry	11.04	Call	664.29830	0.66430	619.82040	0.61982	664.298	15.76	0.00	0	5,000.00
\$ / R	On 05/01/2015	Any day expiry	11.28	Put	10.54510	0.01055	14.65650	0.01466	10.545	14.30	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.40	Call	322.98820	0.32299	284.33600	0.28434	322.988	13.61	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.40	Put	21.18820	0.02119	28.23600	0.02824	21.188	13.61	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.58	Put	55.89310	0.05589	70.54260	0.07054	55.893	12.57	0.00	0	1,500.00
\$ / R	On 05/01/2015	Any day expiry	11.76	Put	136.31040	0.13631	168.17370	0.16817	136.310	12.33	0.00	0	1,500.00
\$ / R	On 12/01/2015	Any day expiry			11.71470	11.71470	11.67000	11.67000		12.34	0.00	0	172.00
\$ / R	On 28/01/2015	Any day expiry			11.74710	11.74710	11.70310	11.70310		12.87	0.00	0	3,432.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	4.48240	0.00448	4.90880	0.00491	4.482	13.81	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.15	Put	9.38700	0.00939	16.41180	0.01641	9.387	10.71	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	11.45	Call	357.42640	0.35743	331.21390	0.33121	357.426	11.79	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	0.85280	0.00085	0.55930	0.00056	0.853	22.93	0.00	0	300.00
\$ / R	On 30/01/2015	Any day expiry			11.75110	11.75110	11.70710	11.70710		12.98	0.00	0	268.00
\$ / R	On 30/01/2015	Any day expiry	11.62	Call	259.17820	0.25918	238.27880	0.23828	259.178	12.56	0.00	0	10,000.00
\$ / R	On 30/01/2015	Any day expiry	11.64	Call	248.24250	0.24824	227.94460	0.22794	248.243	12.62	0.00	0	10,000.00
\$ / R	On 25/02/2015	Any day expiry			11.80290	11.80290	11.75860	11.75860		13.44	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	12.83010	0.01283	12.95530	0.01296	12.830	13.01	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	35.63670	0.03564	42.04480	0.04204	35.637	11.95	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	364.47850	0.36448	342.41100	0.34241	364.478	12.89	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	5.91840	0.00592	5.25250	0.00525	5.918	22.49	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.80490	11.80490	11.76060	11.76060		13.46	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.80690	11.80690	11.76260	11.76260		13.49	0.00	0	1,263.00
\$ / R	On 12/03/2015	Any day expiry			11.83260	11.83260	11.78880	11.78880		13.77	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.84060	11.84060	11.79690	11.79690		13.76	61,950,019.20	5,232	1,187,458.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	4.25540	0.00426	3.74460	0.00374	4.255	15.46	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	5.78680	0.00579	5.15830	0.00516	5.787	14.26	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	7.68620	0.00769	6.94200	0.00694	7.686	13.22	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	11.57340	0.01157	12.20710	0.01221	11.573	12.43	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	13.87640	0.01388	14.88180	0.01488	13.876	12.40	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	15.99370	0.01599	17.35850	0.01736	15.994	12.38	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	16.56390	0.01656	18.02790	0.01803	16.564	12.37	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	23.29300	0.02329	25.97800	0.02598	23.293	12.31	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	872.79680	0.87280	833.46570	0.83347	872.797	12.24	0.00	0	25,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	657.84850	0.65785	627.04530	0.62705	657.849	12.09	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	79.64810	0.07965	93.87390	0.09387	79.648	12.23	0.00	0	12,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	549.38720	0.54939	522.55960	0.52256	549.387	12.50	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	115.32220	0.11532	132.72170	0.13272	115.322	12.56	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	129.10480	0.12910	147.55630	0.14756	129.105	12.67	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.50	Put	143.84620	0.14385	163.33650	0.16334	143.846	12.78	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	460.14950	0.46015	436.96360	0.43696	460.149	12.89	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	454.22560	0.45423	431.29330	0.43129	454.226	12.92	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	163.62560	0.16363	184.39330	0.18439	163.626	12.92	0.00	0	200.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	425.49610	0.42550	403.81090	0.40381	425.496	13.06	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.61	Put	189.32690	0.18933	211.58740	0.21159	189.327	13.09	0.00	0	1,070.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	241.92640	0.24193	266.78110	0.26678	241.926	13.40	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	303.43760	0.30344	288.95120	0.28895	303.438	13.76	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	350.38330	0.35038	380.83250	0.38083	350.383	14.01	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.99	Call	253.76040	0.25376	242.01200	0.24201	253.760	14.34	0.00	0	1,070.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	409.96390	0.40996	442.09110	0.44209	409.964	14.38	0.00	0	598.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	250.56390	0.25056	238.99110	0.23899	250.564	14.38	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	136.64930	0.13665	131.34070	0.13134	136.649	16.45	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	796.04930	0.79605	834.44070	0.83444	796.049	16.45	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	124.88720	0.12489	120.21890	0.12022	124.887	16.79	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	120.80630	0.12081	116.35670	0.11636	120.806	16.92	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	96.54530	0.09655	93.36350	0.09336	96.545	17.80	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	76.84180	0.07684	74.22510	0.07423	76.842	18.77	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	26.10160	0.02610	26.81430	0.02681	26.102	22.69	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.86240	11.86240	11.81910	11.81910		13.84	0.00	0	2,685.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	18.92000	0.01892	23.26210	0.02326	18.920	12.14	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	42.12170	0.04212	49.70210	0.04970	42.122	12.18	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	58.42220	0.05842	67.84770	0.06785	58.422	12.21	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	454.08900	0.45409	432.85970	0.43286	454.089	13.19	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	354.16490	0.35416	337.47010	0.33747	354.165	13.73	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	24.43260	0.02443	30.14750	0.03015	24.433	24.88	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.87250	11.87250	11.82930	11.82930		13.82	0.00	0	0.00

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 01/04/2015	Any day expiry	11.20	Put	70.37670	0.07038	80.97100	0.08097	70.377	12.21	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	226.38170	0.22638	217.62300	0.21762	226.382	15.35	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.92860	11.92860	11.88470	11.88470		13.99	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	31.82660	0.03183	38.06920	0.03807	31.827	12.36	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	78.71550	0.07872	89.92290	0.08992	78.716	12.36	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	366.06540	0.36607	351.96680	0.35197	366.065	14.35	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	54.40610	0.05441	55.37090	0.05537	54.406	26.39	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.98890	11.98890	11.94420	11.94420		14.26	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	42.84720	0.04285	49.64660	0.04965	42.847	12.47	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	59.90140	0.05990	68.22150	0.06822	59.901	12.47	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	94.90530	0.09491	105.75530	0.10576	94.905	12.48	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	477.99730	0.47800	460.26310	0.46026	477.997	13.96	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	367.49040	0.36749	354.91300	0.35491	367.490	14.99	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	80.93800	0.08094	82.63640	0.08264	80.938	27.33	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			12.01590	12.01590	11.97080	11.97080		14.23	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			12.02210	12.02210	11.97700	11.97700		14.22	1,298,386.80	108	90,895.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	44.67220	0.04467	49.02780	0.04903	44.672	12.78	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	45.93120	0.04593	50.49770	0.05050	45.931	12.71	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	49.24220	0.04924	56.31420	0.05631	49.242	12.56	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	72.90150	0.07290	81.85360	0.08185	72.901	12.53	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	75.99920	0.07600	85.17340	0.08517	75.999	12.53	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	135.72460	0.13572	148.46920	0.14847	135.725	12.50	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	161.79510	0.16180	179.95400	0.17995	161.795	12.48	0.00	0	8,300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.45	Put	180.19390	0.18019	199.32370	0.19932	180.194	12.63	0.00	0	2,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	199.73390	0.19973	219.81470	0.21981	199.734	12.77	0.00	0	4,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	664.27980	0.66428	641.09190	0.64109	664.280	13.06	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Call	562.16280	0.56216	542.30830	0.54231	562.163	13.64	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	312.04020	0.31204	302.22680	0.30223	312.040	16.11	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	296.98790	0.29699	287.67390	0.28767	296.988	16.35	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	231.55980	0.23156	224.86240	0.22486	231.560	17.56	0.00	0	70,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	201.94670	0.20195	196.04190	0.19604	201.947	18.28	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	174.18390	0.17418	169.37640	0.16938	174.184	18.99	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			12.05130	12.05130	12.00570	12.00570		14.34	0.00	0	1,636.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	55.19220	0.05519	60.43510	0.06044	55.192	12.66	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	108.58540	0.10859	119.87120	0.11987	108.585	12.53	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	364.74440	0.36474	353.48330	0.35348	364.744	15.71	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	96.85970	0.09686	94.26860	0.09427	96.860	27.57	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			12.11990	12.11990	12.07410	12.07410		14.45	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	63.54710	0.06355	69.54970	0.06955	63.547	12.57	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	119.26110	0.11926	131.89770	0.13190	119.261	12.48	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	372.64770	0.37265	364.01590	0.36402	372.648	16.35	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	115.08990	0.11509	108.90420	0.10890	115.090	27.22	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.18020	12.18020	12.13420	12.13420		14.52	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	69.81970	0.06982	77.13650	0.07714	69.820	12.50	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	126.19810	0.12620	139.48230	0.13948	126.198	12.40	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	371.95590	0.37196	365.63960	0.36564	371.956	16.94	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	117.21530	0.11722	116.30040	0.11630	117.215	26.69	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.20930	12.20930	12.16320	12.16320		14.62	0.00	0	285.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/09/2015	Foreign Exchange Future		12.21770	12.21770		12.17150	12.17150		14.61	0.00	0	26,864.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	50.34900	0.05035	55.73500	0.05574	50.349	12.71	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,671.26650	1.67127	1,630.74000	1.63074	1,671.266	12.66	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	94.24310	0.09424	104.87900	0.10488	94.243	12.19	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,314.70000	1.31470	1,280.42970	1.28043	1,314.700	12.16	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	97.00000	0.09700	108.92970	0.10893	97.000	12.16	0.00	0	34,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	163.94840	0.16395	180.37200	0.18037	163.948	12.44	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	228.11750	0.22812	247.91750	0.24792	228.118	12.65	0.00	0	15,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	241.90800	0.24191	262.35460	0.26235	241.908	12.68	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	689.58850	0.68959	675.29870	0.67530	689.589	13.98	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	517.11070	0.51711	507.99230	0.50799	517.111	15.48	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	386.18210	0.38618	380.70810	0.38071	386.182	17.08	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	252.54240	0.25254	250.04810	0.25005	252.542	19.56	0.00	0	100,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	224.52970	0.22453	222.66370	0.22266	224.530	20.32	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	202.96780	0.20297	201.54460	0.20154	202.968	21.04	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry		12.24680	12.24680		12.20060	12.20060		14.71	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	74.47130	0.07447	82.66600	0.08267	74.471	12.35	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	130.12390	0.13012	145.16050	0.14516	130.124	12.23	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	198.86150	0.19886	217.85970	0.21786	198.862	12.53	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	372.53950	0.37254	368.31110	0.36831	372.539	17.58	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	272.26980	0.27227	269.87030	0.26987	272.270	19.45	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	132.32880	0.13233	126.79660	0.12680	132.329	26.61	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry		12.31050	12.31050		12.26370	12.26370		14.78	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	83.39040	0.08339	93.01540	0.09302	83.390	12.48	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	139.57740	0.13958	153.08110	0.15308	139.577	12.33	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	377.42850	0.37743	372.44930	0.37245	377.428	18.22	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	152.20840	0.15221	149.82390	0.14982	152.208	26.49	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry		12.37000	12.37000		12.32270	12.32270		14.83	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	92.41200	0.09241	101.56220	0.10156	92.412	12.64	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	145.65350	0.14565	160.51570	0.16052	145.654	12.35	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	379.69470	0.37969	374.44490	0.37444	379.695	18.78	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	148.14920	0.14815	145.50850	0.14551	148.149	26.38	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry		12.39760	12.39760		12.35010	12.35010		14.92	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future		12.40400	12.40400		12.35640	12.35640		14.91	0.00	0	36,132.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	117.22020	0.11722	127.44180	0.12744	117.220	12.56	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,571.22020	1.57122	1,533.84180	1.53384	1,571.220	12.56	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,528.38080	1.52838	1,491.23050	1.49123	1,528.381	12.50	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,364.53280	1.36453	1,332.53860	1.33254	1,364.533	12.39	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,221.03120	1.22103	1,191.46850	1.19147	1,221.031	12.62	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	288.36070	0.28836	308.83220	0.30883	288.361	12.86	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	557.82820	0.55783	547.99580	0.54800	557.828	16.53	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	535.39790	0.53540	526.21400	0.52621	535.398	16.79	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	514.40540	0.51441	505.81810	0.50582	514.405	17.05	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	469.29420	0.46929	461.97550	0.46198	469.294	17.68	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	340.70600	0.34071	336.41040	0.33641	340.706	19.93	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry		12.42530	12.42530		12.37750	12.37750		14.87	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	100.03620	0.10004	109.64260	0.10964	100.036	12.75	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	150.02370	0.15002	164.91870	0.16492	150.024	12.34	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 21/12/2015	Any day expiry	14.15	Call	380.36320		0.38036		374.97690	0.37498	380.363	19.36	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	143.31560		0.14332		142.81440	0.14281	143.316	26.17	0.00	0	300.00
\$ / R	On 11/03/2016	Any day expiry			12.59920		12.59920		12.55050	12.55050		15.34	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.60570		12.60570		12.55690	12.55690		15.34	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.79270		12.79270		12.74310	12.74310		15.68	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.80130		12.80130		12.75170	12.75170		15.67	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			13.00340		13.00340		12.95280	12.95280		15.90	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.01200		13.01200		12.96140	12.96140		15.90	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.19690		13.19690		13.14540	13.14540		16.08	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.20770		13.20770		13.15610	13.15610		16.08	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.84060		11.84060		11.79690	11.79690		13.76	82,884.20	7	1,469.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	63,511.27180		0.63511		60,511.18460	0.60511	63,511.272	12.17	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.02210		12.02210		11.97700	11.97700		14.22	0.00	0	89.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.21770		12.21770		12.17150	12.17150		14.61	0.00	0	15.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.40400		12.40400		12.35640	12.35640		14.91	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry			18.24410		18.24410		18.11530	18.11530		12.14	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	240.89760		0.24090		312.22050	0.31222	240.898	12.12	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	412.30670		0.41231		505.28990	0.50529	412.307	12.61	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	506.52790		0.50653		607.25020	0.60725	506.528	12.85	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	2.20250		0.00220		1.90960	0.00191	2.203	19.86	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	1.04150		0.00104		0.93280	0.00093	1.042	21.83	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	1.02030		0.00102		0.91690	0.00092	1.020	21.89	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.39620		18.39620		18.26790	18.26790		13.44	4,691,031.00	255	33,393.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	33.14450		0.03314		40.07570	0.04008	33.144	13.48	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	52.45290		0.05245		62.25540	0.06226	52.453	13.06	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	270.98620		0.27099		236.90090	0.23690	270.986	14.65	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	216.45730		0.21646		187.81790	0.18782	216.457	15.16	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	149.57070		0.14957		129.14570	0.12915	149.571	15.78	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.66450		18.66450		18.53300	18.53300		14.28	0.00	0	5,582.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.95830		18.95830		18.82490	18.82490		14.83	0.00	0	1,620.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.24460		19.24460		19.10950	19.10950		15.20	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09838		0.09838		0.09775	0.09775		15.38	0.00	0	3,826.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09998		0.09998		0.09934	0.09934		15.17	0.00	0	15,106.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10177		0.10177		0.10112	0.10112		16.56	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry			14.41040		14.41040		14.32040	14.32040		12.65	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	298.18800		0.29819		264.55440	0.26455	298.188	12.68	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	297.78800		0.29779		354.15440	0.35415	297.788	12.68	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.45870		14.45870		14.36930	14.36930		13.05	0.00	0	75,578.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	25.36190		0.02536		44.22900	0.04423	25.362	11.22	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	85.00100		0.08500		115.64820	0.11565	85.001	11.56	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	144.45770		0.14446		182.09180	0.18209	144.458	12.02	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	151.52050		0.15152		189.80080	0.18980	151.520	12.07	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	247.49910		0.24750		292.45900	0.29246	247.499	12.59	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	192.26970		0.19227		178.64010	0.17864	192.270	14.62	0.00	0	713.00

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	15.05	Call	181.73470	0.18173	169.52340	0.16952	181.735	14.76	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	145.76150	0.14576	139.06120	0.13906	145.761	15.34	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	141.12890	0.14113	135.10100	0.13510	141.129	15.43	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	136.66270	0.13666	131.28230	0.13128	136.663	15.52	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	135.21250	0.13521	130.03930	0.13004	135.213	15.55	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	129.57900	0.12958	125.21640	0.12522	129.579	15.66	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	111.91530	0.11192	110.05040	0.11005	111.915	16.08	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			14.66300	14.66300	14.57170	14.57170		13.65	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	638.22460	0.63822	593.51170	0.59351	638.225	13.11	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.69270	14.69270	14.60120	14.60120		13.77	0.00	0	11,094.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	70.47590	0.07048	95.04690	0.09505	70.476	11.77	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	352.00820	0.35201	335.42110	0.33542	352.008	15.33	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.95280	14.95280	14.86010	14.86010		14.22	0.00	0	6,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.21000	15.21000	15.11560	15.11560		14.49	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	219.81890	0.21982	255.20540	0.25521	219.819	12.02	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	529.17240	0.52917	523.92240	0.52392	529.172	16.94	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			531.66600	531.66600	534.46000	534.46000			0.00	0	0.00
AL12	On 07/05/2015	Index Future			540.11900	540.11900	542.95500	542.95500			0.00	0	0.00
AL37	On 05/02/2015	Index Future			445.33100	445.33100	446.43300	446.43300			0.00	0	116.00
AL37	On 07/05/2015	Index Future			452.41200	452.41200	453.52900	453.52900			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			525.76700	525.76700	527.96800	527.96800			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			534.12700	534.12700	536.35900	536.35900			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			480.79000	480.79000	482.60200	482.60200			0.00	0	654.00
ALBI	On 07/05/2015	Index Future			488.43500	488.43500	490.27300	490.27300			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			496.79300	496.79300	498.67100	498.67100			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.55030	9.55030	9.50560	9.50560		12.20	955,030.00	100	22,001.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	150.51850	0.15052	168.35880	0.16836	150.519	12.14	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	163.63920	0.16364	148.49140	0.14849	163.639	12.68	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	58.26880	0.05827	52.00520	0.05201	58.269	14.25	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.63880	9.63880	9.59360	9.59360		12.13	0.00	0	7,620.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.73970	9.73970	9.69350	9.69350		12.80	0.00	0	600.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.18030	10.18030	10.10140	10.10140		11.31	0.00	0	75.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			10.31560	10.31560	10.23520	10.23520		11.82	0.00	0	0.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			342.88540	342.88540	323.54650	323.54650			0.00	0	10,000.00
CF CANDO CAGB	On 05/01/2015	Can-Do Future			144.62510	144.62510	125.15320	125.15320			0.00	0	5,000.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.03600	12.03600	11.95790	11.95790		13.67	0.00	0	2,308.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.24630	12.24630	12.16660	12.16660		14.31	0.00	0	6,452.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CNH / R	On 16/03/2015	Foreign Exchange Future		1.88600	1.88600		1.87480	1.87480		12.80	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future		1.90130	1.90130		1.88960	1.88960		13.38	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		124.98504	124.98504		125.00015	125.00015			0.00	0	0.00
EL28	On 07/05/2015	Bond Future		125.47222	125.47222		125.48666	125.48666			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		9.54710	85.39782		9.49221	85.80822			0.00	0	6,220.00
ES33	On 07/05/2015	Bond Future		9.63238	82.96750		9.57584	83.38386			0.00	0	0.00
ES33	On 06/08/2015	Bond Future		9.70657	84.40248		9.64806	84.82747			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		478.92600	478.92600		480.61400	480.61400			4,789,260.00	1	438.00
GOVI	On 07/05/2015	GOVI		486.54100	486.54100		488.25200	488.25200			0.00	0	130.00
GOVI	On 06/08/2015	GOVI		494.86700	494.86700		496.61600	496.61600			0.00	0	0.00
I2025	On 05/02/2015	Bond Future		118.46456	118.46456		118.48017	118.48017			0.00	0	16.00
I2025	On 07/05/2015	Bond Future		120.35717	120.35717		120.37227	120.37227			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		125.24982	125.24982		125.72408	125.72408			0.00	0	3,701.00
I2038	On 07/05/2015	Bond Future		127.25086	127.25086		127.73180	127.73180			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		127.93708	127.93708		127.95359	127.95359			0.00	0	5,889.00
I2046	On 07/05/2015	Bond Future		128.61219	128.61219		128.62792	128.62792			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 05/02/2015	Bond Future		136.33904	136.33904		136.35656	136.35656			0.00	0	2,640.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2050	On 07/05/2015	Bond Future			138.51724		138.51724		138.53383	138.53383			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			224.79300		224.79300		224.89100	224.89100			0.00	0	1,093.00
IGOV	On 07/05/2015	Index Future			228.38600		228.38600		228.48400	228.48400			0.00	0	81.00
IGOV	On 06/08/2015	Index Future			232.31300		232.31300		232.41500	232.41500			0.00	0	0.00
ILBI	On 05/02/2015	Index Future			610.03700		610.03700		610.34300	610.34300			0.00	0	157.00
ILBI	On 07/05/2015	Index Future			619.96600		619.96600		620.28000	620.28000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015	Jibar Tradeable Future			6.11000		93.89000		6.11000	93.89000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future			6.15000		93.85000		6.15000	93.85000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future			6.24000		93.76000		6.24000	93.76000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future			6.33000		93.67000		6.33000	93.67000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future			6.44000		93.56000		6.44000	93.56000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future			6.51000		93.49000		6.51000	93.49000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			6.72000		93.28000		6.72000	93.28000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			6.98000		93.02000		6.99000	93.01000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			7.16000		92.84000		7.16000	92.84000			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			0.12850		0.12850		0.12820	0.12820			0.00	0	8.00
NGN / R	On 16/03/2015	Foreign Exchange Future			0.06200		0.06200		0.06170	0.06170		21.17	0.00	0	332.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05420		0.05420		0.05400	0.05400			0.00	0	56,554.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.22110		1.22110		1.21810	1.21810			0.00	0	60.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.22210		1.22210		1.21910	1.21910			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			8.07895		119.70343		8.01345	120.25974		7.58	5,985,171.50	50	45,317.00
R186	On 05/02/2015	Bond Future	8.00	Put	1,610.02000		1.61002		1,321.38000	1.32138	1,610.020	7.58	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	8.05	Put	1,374.17000		1.37417		1,115.60000	1.11560	1,374.170	7.60	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	9.00	Put	11.03000		0.01103		7.36000	0.00736	11.030	8.07	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			8.13799		121.60610		8.07018	122.17039		7.63	0.00	0	151.00
R186	On 06/08/2015	Bond Future			8.18179		118.40805		8.11122	118.98411		8.02	0.00	0	0.00
R186	On 06/08/2015	Bond Future	8.90	Put	1,026.21000		1.02621		910.23000	0.91023	1,026.210	8.44	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			8.20692		120.56494		8.13347	121.15408		7.77	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	1,330.47000		1.33047		1,201.14000	1.20114	1,330.470	8.23	0.00	0	2,600.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186/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	286.35163	286.35163		286.38877	286.38877			0.00	0	898.00
R197	On 07/05/2015		Bond Future	290.92618	290.92618		290.96199	290.96199			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
R202	On 05/02/2015		Bond Future	237.12924	237.12924		237.16011	237.16011			0.00	0	50,884.00
R202	On 07/05/2015		Bond Future	240.91743	240.91743		240.94722	240.94722			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	7.90848	102.55228		7.85303	102.87668		5.67	0.00	0	11,167.00
R2023	On 07/05/2015		Bond Future	7.97016	100.25827		7.91242	100.58717		6.05	0.00	0	0.00
R2023	On 06/08/2015		Bond Future	8.01429	101.99186		7.95365	102.32813		6.10	0.00	0	0.00
R2023	On 06/08/2015	9.07	Bond Future	335.13000	0.33513		296.92000	0.29692	335.130	6.48	0.00	0	911.00
R2023	On 28/02/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 05/02/2015		Bond Future	7.01630	106.23950		6.95388	106.38792		1.82	0.00	0	14,661.00
R203	On 05/02/2015	7.69	Bond Future	1,588.04000	1.58804		1,735.20000	1.73520	1,588.040	1.96	0.00	0	55.00
R203	On 07/05/2015		Bond Future	7.08387	103.76166		7.01444	103.91172		1.85	0.00	0	0.00
R203	On 06/08/2015		Bond Future	7.09783	105.55614		7.01837	105.71058		1.77	0.00	0	0.00
R203	On 15/09/2017		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 05/02/2015		Bond Future	8.48953	96.11101		8.43434	96.56188			0.00	0	4,666.00
R2030	On 07/05/2015		Bond Future	8.55189	97.63906		8.49504	98.09643			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	8.64564	99.49415		8.59051	99.97150			0.00	0	15.00
R2032	On 07/05/2015		Bond Future	8.70779	96.92055		8.65106	97.40476			0.00	0	0.00
R2032	On 06/08/2015		Bond Future	8.75795	98.59705		8.69928	99.09145			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	8.70821	98.20658		8.65307	98.73619			0.00	0	36,001.00
R2037	On 07/05/2015		Bond Future	8.76784	99.76794		8.71118	100.30532			0.00	0	500.00
R2037	On 06/08/2015		Bond Future	8.81775	97.23334		8.75926	97.78171			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	7.30182	103.41856		7.23519	103.64275		2.86	0.00	0	10,782.00
R204	On 07/05/2015		Bond Future	7.37364	105.06235		7.30185	105.28940		2.85	0.00	0	0.00
R204	On 06/08/2015		Bond Future	7.41256	102.84022		7.33400	103.07292		2.96	0.00	0	0.00
R204	On 06/08/2015	8.41	Bond Future	158.76000	0.15876		133.14000	0.13314	158.760	3.18	0.00	0	699.00
R204	On 21/12/2018		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2044	On 05/02/2015	Bond Future			8.83279		99.37613		8.77766	99.94788			0.00	0	6,042.00
R2044	On 07/05/2015	Bond Future			8.89162		100.95599		8.83500	101.53620			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.94137		98.31668		8.88298	98.90864			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			8.79284		103.47257		8.73771	104.06381			0.00	0	43,226.00
R2048	On 07/05/2015	Bond Future			8.84642		100.68689		8.78986	101.28676			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.89042		102.42799		8.83216	103.04001			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			7.54645		99.31104		7.48539	99.55713		3.81	0.00	0	32,274.00
R207	On 07/05/2015	Bond Future			7.62129		100.88968		7.55647	101.13904		3.81	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,165.64000		1.16564		1,317.39000	1.31739	1,165.640	3.87	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.67056		98.99000		7.60088	99.24533		3.97	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	884.05000		0.88405		994.83000	0.99483	884.050	3.96	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.68087		100.79320		7.60580	101.05543		3.87	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,050.28000		1.05028		1,164.09000	1.16409	1,050.280	3.85	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			7.68373		97.95369		7.62294	98.23916		4.64	0.00	0	51,071.00
R208	On 07/05/2015	Bond Future			7.74937		96.11103		7.68553	96.40033		4.86	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.79337		97.77331		7.72566	98.06928		4.87	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	241.48000		0.24148		209.49000	0.20949	241.480	5.19	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.81093		96.15086		7.73897	96.45437		4.92	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	752.49000		0.75249		678.14000	0.67814	752.490	5.14	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 05/02/2015	Bond Future			8.63655		79.26502		8.58142	79.70326		11.06	0.00	0	29,898.00
R209	On 07/05/2015	Bond Future			8.69017		77.37710		8.63361	77.82180		12.10	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.73308		78.71557		8.67484	79.16927		12.30	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	528.49000		0.52849		477.18000	0.47718	528.490	12.98	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209/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	177.52523		177.52523		177.54859	177.54859			0.00	0	628.00
R210	On 07/05/2015	Bond Future	178.28605		178.28605		178.30866	178.30866			0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 05/02/2015	Bond Future	131.51109		131.51109		131.53050	131.53050			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future	133.61216		133.61216		133.63097	133.63097			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	136.18566		136.18566		136.20358	136.20358			0.00	0	13,564.00
R212	On 07/05/2015	Bond Future	138.36146		138.36146		138.37869	138.37869			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	8.52969		89.90468		8.47454	90.33785		9.50	0.00	0	23,596.00
R213	On 07/05/2015	Bond Future	8.58637		87.78938		8.52968	88.22879		10.36	0.00	0	0.00
R213	On 06/08/2015	Bond Future	8.63168		89.30741		8.57310	89.75595		10.51	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 05/02/2015	Bond Future	8.71692		80.24308		8.66180	80.70369		11.65	0.00	0	14,311.00
R214	On 07/05/2015	Bond Future	8.76856		78.22733		8.71204	78.69484		12.76	0.00	0	0.00
R214	On 06/08/2015	Bond Future	8.81054		79.58006		8.75238	80.05695		12.98	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 16/03/2015	Foreign Exchange Future	21,692.57000		21,692.57000		21,566.80000	21,566.80000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	5.00960		5.00960		4.98950	4.98950		9.91	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.99050		4.99050		4.96950	4.96950		9.65	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.79640		1.79640		1.78790	1.78790			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.76360		1.76360		1.75650	1.75650			0.00	0	0.00

**Total for Derivatives :** **79,751,782.70**      **5,753**      **3 864 305.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.01665			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.01500		102.30915		7.01500	102.28997			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.12187			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.39000		105.61349		8.39000	105.58951			0.00	0	600,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	101.57864			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		9.06000	104.00939		9.06000	103.98408			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond		10.00000	104.26900		10.00000	104.24200			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.78607			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.87268			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.25500	97.82347		9.25500	97.79903			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond		100.00000	11.33458		100.00000	11.28474			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond		10.84000	101.20275		10.84000	101.17324			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		7.13500	102.32971		7.13500	102.31005			0.00	0	3,220,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.80776			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.71500	104.87244		8.71500	104.84773			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond		10.00000	105.34100		10.00000	105.31300			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.37000	125.42917		2.37000	271.15653			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.94859			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.77930			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.26734			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.27789			0.00	1,000,000,000	500,000,000.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.28479			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.62191			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.61236			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.27824			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	85.01842		100.00000	84.82387			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.11000	172.66713		2.11000	172.65716			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN07	On 13/06/2015	Spot Bond	2.76000	163.11799		2.76000	163.10580			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.00443		2.17000	173.99412			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	186.04096		1.82000	186.03170			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.91125	79.09929		7.91125	79.08280			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.91125	79.09929		7.91125	79.08280			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	94.84000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.17130			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.98000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	93.02000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.45000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	91.08000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	90.47000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.88028			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.57315			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	90.12000			0.00	0	0.00
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	89.40000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	89.90000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	88.84000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.01964			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.30500	108.14060		7.30500	108.11918			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.62751			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	87.49000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	86.95000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN61	On 31/01/2025	Spot Bond	2.65000		95.11158		2.65000	109.05361			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.39000		103.02773		2.39000	162.29141			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.29000		117.96692		2.29000	215.94533			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	85.64000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.43000		92.30825		9.43000	93.15019			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	97.19000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.70000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.21491			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	92.94000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.80500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		108.01494		9.63000	107.99618			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	96.39000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.39000		108.16303		9.39000	108.13577			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.76500		92.15056		8.76500	92.12884			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.71000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.06000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	9.48500		107.45485		9.48500	107.42749			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	87.82000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.41380			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.31593			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.06500		107.88640		8.06500	107.86283			0.00	0	1,580,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.77000		105.25795		8.77000	105.23313			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.17500		101.73028		7.17500	101.71075			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.84000		97.95495		8.84000	97.93168			0.00	0	740,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.58500		97.22443		9.58500	97.19929			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.60500		104.70060		7.60500	104.67901			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.18000		217.01633		2.18000	274.94331			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.69000		127.91581		1.69000	130.76283			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.24500		130.08589		2.24500	132.69088			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00490		100.00000	0.00488			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		82.12000		100.00000	67.65171			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.46500		105.28537		11.46500	105.25296			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.10928			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		5.64956		100.00000	5.63557			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.13630			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.51900			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		33.67398		100.00000	33.59060			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.08225			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		67.20478		11.00000	67.18557			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL04U	On 20/06/2016	Spot Bond	100.00000		33.67398	100.00000	33.59060		0.00		0	0.00	
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00	
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00	
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00	
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.18997		0.00		0	0.00	
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.20781		0.00		0	0.00	
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.18200		0.00		0	0.00	
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.18738		0.00		0	0.00	
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.18975		0.00		0	0.00	
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.57059		0.00		0	0.00	
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.57059		0.00		0	0.00	
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.59124		0.00		0	0.00	
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.59124		0.00		0	0.00	
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.54993		0.00		0	0.00	
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	93.30120		0.00		0	0.00	
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.34100	10.00000	105.31300		0.00		0	0.00	
ACL092	On 26/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.02047		0.00		0	0.00	
ACL095	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.18419		0.00		0	0.00	
ACL096	On 20/06/2020	Spot Bond	0.00000		100.00000	0.00000	100.18934		0.00		0	0.00	
ACL097	On 20/12/2025	Spot Bond	0.00000		100.00000	0.00000	100.19144		0.00		0	0.00	
ACL098	On 20/12/2025	Spot Bond	0.00000		100.00000	0.00000	100.18715		0.00		0	0.00	
ACL100	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.17772		0.00		0	0.00	
ACL104	On 20/12/2019	Spot Bond	9.24000		103.18307	9.24000	103.27753		0.00		0	0.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.46076		0.00		0	0.00	
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	102.10750		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	87.28256		0.00		0	0.00	
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	179.30163		0.00		0	0.00	
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	179.35275		0.00		0	0.00	
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.18193		0.00		0	0.00	
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.17676		0.00		0	0.00	
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.62124		0.00		0	0.00	
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.17685		0.00		0	0.00	
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	104.12118		0.00		0	0.00	
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	104.00956		0.00		0	0.00	
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.34100	10.00000	105.31300		0.00		0	0.00	
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.83246		0.00		0	0.00	
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.44615		0.00		0	0.00	
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.18259		0.00		0	0.00	
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.26670		0.00		0	0.00	
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.16210		0.00		0	0.00	
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.15841		0.00		0	0.00	
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.16557		0.00		0	0.00	
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.17891		0.00		0	0.00	
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.17134		0.00		0	0.00	
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.16275		0.00		0	0.00	
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.16514		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL161	On 20/03/2022	Spot Bond		10.23000	102.85107		10.23000	102.82273			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.16734			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.16383			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	116.62347			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond		9.33000	101.97617		9.33000	101.95062			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.17819			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	116.52313		1.75000	116.61491			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.27280			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.16517			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.17321			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.17850			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.16791			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.46341			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.60505			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.80273			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.16600			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.20354			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.17743			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.17435			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.18335			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.18614			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.54980			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.77426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.18687			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.18687			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.19538			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.17426			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.19760			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.10924			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.19538			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	95.44604			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.19055			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.18694			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	129.54006			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	130.46310			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.16367			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.16219			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.78427			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.16621			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.17021			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.17321			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.16388			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.16367			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.18001			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.49014			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.37302			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.33267			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB04	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.78758			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.60874			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.66298			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	23.27688		100.00000	23.22049			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond		100.00000	14.35194		100.00000	14.30613			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.78420			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.48056			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.62585			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.81949			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.43561			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.85000	99.77102		7.85000	99.74992			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.84226			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	102.14040			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.70000	102.09885		8.70000	102.07484			0.00	0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond		9.48500	114.40639		9.48500	114.37727			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.29500	107.35434		7.29500	107.33309			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond		9.17000	101.29989		9.17000	101.27481			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	13.42635		100.00000	13.39647			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond		9.84500	102.08299		9.84500	102.05590			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.64000	166.65531		2.64000	166.64331			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.52132			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.42334			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond		100.00000	70.05758		100.00000	69.92337			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.01999				0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000	0.00000	106.85410				0.00	0	260,000,000.00
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	100.29370				0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.89314				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.19133				0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	106.47803				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.08728				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.51876				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	104.40000				0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000	0.00000	98.10442				0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.50045				0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	97.57488				0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.54000	130.91480	2.54000	297.47180				0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	98.14987				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	107.85820				0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	98.66373				0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	96.96449				0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	95.22839				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN033	On 07/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.47403			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.17993			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.09822			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond		2.55500	164.13229		2.55500	207.94111			0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond		100.00000	26.94552		100.00000	26.88555			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	16.83801		100.00000	16.76232			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond		100.00000	16.93386		100.00000	16.85775			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond		100.00000	16.50252		100.00000	16.42834			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.35686			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.15093			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.98175			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.80000	105.55985		8.80000	105.53488			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.27279			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.51406			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.05405			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	100.76497			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.34000	101.65403		9.34000	101.62853			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.54500	105.82297		7.54500	105.80145			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	41.60130		100.00000	41.41836			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.62289			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.66500	105.49554		8.66500	105.47096			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.02403	101.75936		11.02403	101.06320			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA04	On 30/09/2015	Spot Bond	11.00242		100.33935		11.00242	100.19041			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.03606		100.29408		11.03606	100.16858			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.97182			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.06867		100.20694		11.06867	100.13459			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.77263		100.01710		11.77263	99.98548			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.97122			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.97122			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.97129			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.27403		99.69038		11.27403	99.77791			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.19379		101.00900		11.19379	100.18179			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.00242		100.33935		11.00242	100.19041			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.13278		100.45762		11.13278	100.30002			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.31907		96.32998		10.31907	100.03007			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.97263			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.97113			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.97113			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.56741			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.06683		100.88242		10.06683	103.14894			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.44000		99.31425		11.44000	99.21783			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.97195			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.36500		73.47831		11.36500	97.31003			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	97.63944			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.97522			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		93.35088		9.28000	99.97508			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.97154			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.20000		73.23087		11.20000	97.07838			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.97236			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.97167			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.97167			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	97.42199			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.97269			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.97284			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	97.54342			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.97284			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.97263			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.97411			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.97293			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.98081			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.97932			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.02403		101.72217		14.02403	101.04196			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.28056		100.12000		15.28056	100.09185			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.14060		100.16976		14.14060	103.64150			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.96278			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.96278			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	99.96278			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	99.96141			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.96756			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000	25.00000	100.00000	24.95257				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.69000	100.00000	18.64472				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.01000	100.00000	16.96880				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.50000	100.00000	10.47456				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.50000	100.00000	10.47456				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.69500	100.00000	12.66425				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.00000	100.00000	10.97335				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.36960				0.00	5,000,000,000	2,500,000,000.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.36344				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.86235				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.85370				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.93302	100.00000	7.91338				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	7.93302	100.00000	7.91338				0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000	94.07216	100.00000	93.83033				0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000	87.95181	100.00000	87.74038				0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000	85.08159	100.00000	84.88372				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.08000	103.20805	2.08000	179.29951				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.00500	99.14120	8.00500	157.67508				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.00500	100.47246	8.00500	157.99753				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.39000	99.49148	8.39000	99.46902				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	7.80000	99.93278	7.80000	99.91166				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.31702				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.44940				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.47803			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.57348			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.66889			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.93562			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		24.91261		100.00000	24.85225			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	101.27145			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.29634			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.30464			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.40418			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.53681			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		24.37467		100.00000	24.31563			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		24.37467		100.00000	24.31563			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	100.31900			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.32507			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.21500		103.73769		8.21500	103.71462			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.34325			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.37543			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		13.96492		100.00000	13.93033			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		13.96492		100.00000	13.93033			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	100.00000		0.00000	101.08446			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.99000		100.31091		10.99000	100.47321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BGR01U	On 17/12/2015	Spot Bond	100.00000	55.06982		100.00000	54.96534			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.60521			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.62765			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.51000	69.52530		8.51000	101.26782			0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.32477			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.77595			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.35275			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.71418			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.82497			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.70259			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.73714			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.79986			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.06002			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.49739			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	83.69528		100.00000	83.50462			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.53429			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.57793			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.57286			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.21507			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.38038			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.60464			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.50159			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.41585			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.04651			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC010		On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	93.78827			0.00	0	0.00
BTC011		On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.13842			0.00	0	0.00
BTC012		On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.99874			0.00	0	0.00
BTC013		On 19/05/2015	Spot Bond	100.00000	72.42063		100.00000	72.27723			0.00	0	0.00
BTC014		On 09/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.82881			0.00	0	0.00
BTC015		On 13/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.73646			0.00	0	0.00
BTC016		On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.69288			0.00	0	0.00
BTC017		On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.63132			0.00	0	0.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	24.72537		100.00000	29.64722			0.00	0	0.00
BWZJ17		On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.26583			0.00	0	0.00
BWZJ18		On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.89268			0.00	0	0.00
CBL08		On 02/11/2016	Spot Bond	9.36500	110.08729		9.36500	110.05946			0.00	0	0.00
CBL09		On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	107.08518			0.00	0	0.00
CBL11		On 06/05/2016	Spot Bond	9.26500	103.13006		9.26500	103.10426			0.00	0	620,000,000.00
CBL12		On 06/09/2018	Spot Bond	12.40000	100.47278		12.40000	100.43940			0.00	0	0.00
CBL13		On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.05216			0.00	0	0.00
CBL14		On 01/02/2019	Spot Bond	12.30000	102.39176		12.30000	102.35856			0.00	0	0.00
CBL15		On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.96874			0.00	0	0.00
CBL16		On 18/05/2017	Spot Bond	9.25500	101.48947		9.25500	101.46412			0.00	0	0.00
CBL17		On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	99.24625			0.00	0	0.00
CBL18		On 23/08/2019	Spot Bond	12.30000	99.58076		12.30000	99.54846			0.00	0	0.00
CBL19		On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.79199			0.00	0	0.00
CBL20		On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	98.54484			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.12632			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.09000		94.81954		10.09000	94.79376			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.85500		115.63198		9.85500	115.60142			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.13500		109.45756		10.13500	109.42782			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.01500		117.38684		9.01500	117.35826			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.68335			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.56500		103.63259		11.56500	103.60040			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.57272			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.36669			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.34090		10.00000	105.31340			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.37974			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	107.88335			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.79711			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	103.03366			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.70404			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.97723			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.97599			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.97503			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	101.48028			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN130		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.46521			0.00	0	0.00
CLN134		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.54481			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.09788			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.18203			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.92645			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	99.97320		10.11000	99.94641			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.86096			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	121.97076		2.76000	121.96168			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	119.12291		3.14000	121.94518			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	102.76202		8.25000	102.73908			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	2.94500	128.48648		2.94500	122.64629			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	127.04116		2.40000	121.26847			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.25377			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.54500	101.69315		8.54500	101.66978			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.53361			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.54783			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.59500	101.77016		8.59500	101.74663			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.59500	101.77016		8.59500	101.74663			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.64500	100.57620		8.64500	100.55282			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.18633			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.20485			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.52307			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.34100	10.00000	105.31300		0.00		0	0.00	
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.52307		0.00		0	0.00	
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.34100	10.00000	105.31300		0.00		0	0.00	
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.96335		0.00		0	0.00	
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.81828		0.00		0	0.00	
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.75052		0.00		0	0.00	
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.79622		0.00		0	0.00	
CLN242	On 24/02/2019	Spot Bond	9.35000	103.25513	9.35000	103.22949		0.00		0	0.00	
CLN243	On 24/02/2019	Spot Bond	9.35000	103.25513	9.35000	103.22949		0.00		0	0.00	
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.72961		0.00		0	0.00	
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.73150		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	100.38536		0.00		0	0.00	
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.13028		0.00		0	0.00	
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.17436		0.00		0	0.00	
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.17668		0.00		0	0.00	
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.13028		0.00		0	0.00	
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.13028		0.00		0	0.00	
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.14930		0.00		0	0.00	
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.93540		0.00		0	0.00	
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.54783		0.00		0	0.00	
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.03768		0.00		0	0.00	
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.03768		0.00		0	0.00	
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.03768		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.44602			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		9.13000	104.32534		9.13000	104.29961			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.16328			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.21117			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.53531			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.53448			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.57314			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.75790			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.87166			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.75062			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.62432			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.46672			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.34866			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.16371			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.16579			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.46691			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.11113			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.24292			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.02355			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.35820			0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.34100		10.00000	105.31300			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.82295			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.02327			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.87896				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.19861				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.84590				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.99992				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	134.89603				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.48637				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	101.09779				0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.71000	96.31569	10.71000	95.06917				0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.23000	95.72754	11.23000	96.62548				0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.19790				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.07316				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.47221				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.44538				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	102.93413	8.80500	101.43843				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.17426				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.48673				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN325	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.18208			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.18525			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.00000		0.00000	100.19748			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.19071			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.26378			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	76.73352			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.20795			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	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	101.41592			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.22834			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.26217			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.21632			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.16694			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.19158			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.40229			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.08798			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.33001			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	102.61753			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	103.21489			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.32473			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.43156			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.15900			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	101.96681		10.55000	102.73482			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.89000	105.90039		9.89000	106.67455			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	102.16477			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.37907			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.03000	107.62901		12.03000	108.57193			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.47334			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.06000	108.52472		12.06000	108.28325			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.49000	107.82625		10.49000	107.61676			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.47334			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.48418			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.20504			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	106.59323			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	106.74426			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	106.74426			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.39000	105.02497		9.39000	104.83877			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.66400			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.19221			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	102.93927		10.55000	102.91004			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	103.06319		11.00000	100.28097			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN381		On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.41127			0.00	0	0.00
CLN382		On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.19538			0.00	0	0.00
CLN383		On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.43756			0.00	0	0.00
CLN384		On 20/09/2024	Spot Bond	11.82000	104.57164		11.82000	104.33968			0.00	0	0.00
CLN385		On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.21389			0.00	0	0.00
CLN386		On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	106.74426			0.00	0	0.00
CLN387		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.59484			0.00	0	0.00
CLN388		On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	107.23586			0.00	0	0.00
CLN389		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.38054			0.00	0	0.00
CLN390		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.93723			0.00	0	0.00
CLN391		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	106.16908			0.00	0	0.00
CLN392		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.16579			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	100.17532			0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	40.00620		7.01000	40.61592			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	165.31672			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	8.39000	99.49148		8.39000	143.28096			0.00	0	0.00
CLN88		On 28/04/2028	Spot Bond	8.00500	35.84411		8.00500	157.67508			0.00	0	0.00
CLN89		On 02/03/2028	Spot Bond	8.00500	36.27777		8.00500	157.99753			0.00	0	0.00
CLNF01		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.29460			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.24582			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.86564			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.86564		0.00		0	0.00	
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.18846		0.00		0	0.00	
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.17642		0.00		0	0.00	
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.17884		0.00		0	0.00	
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.86346		0.00		0	0.00	
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.17743		0.00		0	0.00	
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.47221		0.00		0	0.00	
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.16176		0.00		0	0.00	
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	106.56662		0.00		0	0.00	
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	106.52231		0.00		0	0.00	
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	106.56662		0.00		0	0.00	
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	100.82534		0.00		0	0.00	
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.81314		0.00		0	0.00	
COJ02	On 15/09/2016	Spot Bond	8.87000	108.18333	8.87000	106.25817		0.00		0	0.00	
COJ04	On 05/06/2018	Spot Bond	8.61500	101.75358	8.61500	101.73000		0.00		0	810,000,000.00	
COJ05	On 05/06/2023	Spot Bond	10.03000	113.03423	10.03000	113.00384		0.00		0	20,000,000,000.00	
COJ06	On 09/12/2015	Spot Bond	8.34500	102.83044	8.34500	102.80735		0.00		0	0.00	
COJ07	On 23/03/2021	Spot Bond	9.60000	108.35277	9.60000	108.32471		0.00		0	0.00	
COJG01	On 09/06/2024	Spot Bond	9.67000	103.71389	9.67000	103.68699		0.00		0	0.00	
COT01	On 03/04/2023	Spot Bond	10.04000	97.06261	10.04000	97.03649		0.00		0	0.00	
COT02	On 03/04/2028	Spot Bond	10.73500	98.72311	10.73500	98.69476		0.00		0	0.00	
COT03	On 05/06/2028	Spot Bond	10.73500	91.70019	10.73500	91.67386		0.00		0	0.00	
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.69049		0.00		0	0.00	
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.61386		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.46082			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		15.10010		100.00000	14.98426			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.72203			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.02956			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.32740			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.60550			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		10.73436		100.00000	10.65200			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		12.45063		100.00000	12.39465			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.36500		97.43752		11.36500	99.47423			0.00	0	12,950,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		13.68098		100.00000	13.64710			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.02234		100.00000	6.00312			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.73481		100.00000	14.68779			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.24440			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.94000		97.46998		7.94000	99.10844			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.60476			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.46561			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.73762			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		57.48096		100.00000	57.04950			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.43805			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.78769			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	103.18372			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	102.80992			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.46191			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.22792				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000	0.00000	102.38534				0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000	0.00000	110.65153				0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.19854				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.82733				0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.59000	102.46450	8.59000	102.44082				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.39500	110.96679	7.39500	110.94466				0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.42500	107.91469	8.42500	107.89049				0.00	0	1,790,000,000.00
DV23	On 27/02/2023	Spot Bond	9.10000	108.50446	9.10000	108.47824				0.00	0	1,120,632,300.00
DV24	On 18/02/2024	Spot Bond	9.30000	105.89853	9.30000	105.87238				0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.39500	109.13637	9.39500	109.10915				0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.12641				0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.01803				0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.27516				0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.73449				0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.32607				0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.33088				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.90446				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.22535				0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.43190				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.91500	130.38673	7.91500	130.35922				0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	91.44758				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL037	On 31/01/2037	Spot Bond		2.29000	100.36360		2.29000	114.93979			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		1.20000	100.90288		1.20000	134.36855			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond		2.03000	124.12822		2.03000	124.12131			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond		2.04000	111.56458		2.04000	111.55833			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.05000	112.53914		2.05000	112.53290			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond		2.14000	103.00541		2.14000	102.99939			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond		2.27000	100.72390		2.27000	115.34881			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.49000	109.01230		9.49000	108.98483			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.34000	109.63858		9.34000	109.61093			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.78500	103.15551		9.78500	103.12829			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.02000	94.81903		10.02000	97.20745			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond		10.17000	105.89209		10.17000	104.42374			406,800,000,000.00	40,000,000	4,353,332,900.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.89456			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond		0.00000	100.00000		0.00000	95.16684			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.36506			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.14821			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.10413			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.78914			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.04557			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.24007			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	81.21176		100.00000	80.97360			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond		100.00000	95.83487		100.00000	95.60055			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS02	On 01/07/2015	Spot Bond		11.32500	100.72460		11.32500	100.69446			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.63468			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.35364			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.99956			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.78000	98.86134		9.78000	98.83541			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.87461			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.69767			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.94184			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	101.00004			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.34100		10.00000	105.31300			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.85069			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.88534			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.84376			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.87264			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.86042			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.84876			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		7.05000	103.04927		7.05000	103.02966			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond		7.73000	106.16521		7.73000	106.14310			0.00	0	5,800,000,000.00
ES23	On 25/01/2023	Spot Bond		8.47000	113.12213		8.47000	113.09664			131,623,800,000.00	15,540,000	5,408,463,000.00
ES26	On 02/04/2026	Spot Bond		8.73000	95.69353		8.73000	95.67107			0.00	0	4,290,000,000.00
ES33	On 15/09/2033	Spot Bond		9.50500	84.81557		9.45000	85.20819			0.00	0	31,600,000,000.00
ES42	On 25/04/2042	Spot Bond		9.49500	91.89394		9.49500	91.87053			0.00	0	19,200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.88169			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.90937			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.76720			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.54259			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.01969			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.83803			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.12466			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.60815			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.76152			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.54603			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.84012		100.00000	11.81143			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.52295		100.00000	11.49503			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.31081			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	98.91164			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.34712			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.37129			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.30000		97.62123		9.30000	97.59685			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.37381			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.37374			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.42089			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	103.62532			0.00	200,000,000	200,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.64199			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	100.65257			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB14	On 02/06/2026	Spot Bond	10.09000	100.17816	10.09000	100.33531				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.15000	106.24900	10.15000	106.22010				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.19714				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.24500	131.81464	2.24500	132.69088				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.21000	126.90177	2.21000	274.34122				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.36500	105.25365	2.36500	111.87669				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.37000	103.25706	2.37000	162.65274				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.18000	119.84155	2.18000	219.37758				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.57500	107.95113	7.57500	107.92897				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.76000	64.27043	7.76000	63.59700				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.44500	41.20154	9.44500	40.26171				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.68000	39.90564	9.68000	38.93686				0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	85.68075	100.00000	85.48009				0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	87.79019	100.00000	87.59597				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.74885				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.21009				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.18208				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.19976				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.22044	7.47000	98.00000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.22044	7.47000	100.00000				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.19538				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	100.18630				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26395			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.19221			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.17713		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	100.20421			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	100.25089			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.24360			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	16.86856		100.09221	16.82675			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.17468			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.23357			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.54921			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.19535			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	100.19754			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.18052			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.18272			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.23838			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.17955			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	61.76883		13.22500	61.74651			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.16939			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.16960			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.25111			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.17722			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.59500	96.91129		3.59500	100.25316			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.18483			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.18483			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.90416			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	98.24249			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.17426			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.17024			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.40086			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.19896			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.06056			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.38634			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.58975			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.22792			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.18103			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.83796			0.00	0	6,500,000,000.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.16833			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.18272			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.18272			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.29680			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.94153			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.93820			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.97982			0.00	10,000,000,000	5,000,000,000.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.34100		10.00000	105.31300			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.65406			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.19285			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.64121			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.96227			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.61769			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.62211			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.64355			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.49211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.64355			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.48605			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.22883			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		101.73357		8.75000	101.27823			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	104.11227			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		10.82381		100.00000	10.78927			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.88120		100.00000	9.84967			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	102.36355			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		1.82226		100.00000	1.81407			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.19017			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		22.03277		100.00000	21.86740			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.17195			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		9.83043		100.00000	9.78623			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		20.35182		100.00000	20.19906			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.17191			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		13.27659		100.00000	13.17694			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.16904			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.11002			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.24385			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.16763			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.05500		100.04129		3.05500	126.05488			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.02823			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.01465			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.01465			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC225	On 20/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.89263			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.21967			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.19595			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.19491			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.46261			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.43305			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.58500	116.65405		3.58500	121.91901			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.19835			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.20029			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.63500	107.22795		3.63500	121.53696			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.61500	104.84175		3.61500	121.68962			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		3.01000	101.97612		3.01000	127.35150			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		3.08000	101.33321		3.08000	134.70931			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.60788			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.17338			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.19710			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.22891			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.22075			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.18757			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.18736			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	100.28666			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	10.52860		100.00000	10.50253			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	35.29826		100.00000	35.21085			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD04U	On 04/07/2015	Spot Bond	100.00000		65.60385	100.00000	65.39902				0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		19.87910	100.00000	19.81566				0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		6.15012	100.00000	6.12247				0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		10.63606	100.00000	10.43267				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.15000		152.18672	5.15000	152.16547				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.11511				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	102.44874				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.68814				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	101.86361				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	99.42501				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	98.98304				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000	0.00000	99.69071				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.99800		83.58248	1.99800	105.78384				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.39000		103.82765	2.39000	136.47286				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	101.39764				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.94001	10.38000	101.91162				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.94001	10.38000	101.91162				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	101.48716				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.53000		101.45755	2.53000	110.14314				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.49000		210.68278	2.49000	209.87048				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.50000		110.73354	2.50000	110.72606				0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.90359				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS112	On 07/12/2033	Spot Bond	2.52000		209.79446		2.52000	208.97731			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.62907			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.45000		111.03354		2.45000	111.02618			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.59000		108.99604		2.59000	108.98841			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.01777			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	50.73900			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.98605			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.69500		108.03934		2.69500	107.00274			0.00	0	500,000,000.00
FRS120	On 07/12/2033	Spot Bond	2.64000		113.83479		2.64000	260.30603			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.69000		112.17105		2.69000	258.47148			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.38000		98.25447		2.38000	97.81345			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.72000		160.34333		2.72000	203.13994			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.33000		125.79540		2.33000	271.94857			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.22000		126.80913		2.22000	274.14089			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.94000		120.34630		2.94000	260.16421			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.71500		101.36623		2.71500	128.79289			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.36840			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.24500		132.69894		2.24500	128.63364			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.59290			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.81816			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.21328			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.37000		110.23312		2.37000	110.22606			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		22.29071		104.97509	22.23306			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		26.03638		101.07593	25.97129			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond	100.44759		19.25094		100.44759	19.20307			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		24.54773		100.76967	24.48652			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.01000		119.75201		2.01000	119.74544			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		98.05622		2.31000	112.43093			0.00	0	1,000,000,000.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.67470			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.34000		97.79230		2.34000	112.12823			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.76407			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.42000		124.97318		2.42000	342.30589			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.06112			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.71632			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	6.13500		103.10984		6.13500	103.09273			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.63500		102.91967		7.63500	102.89837			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.01500		103.65080		8.01500	103.62830			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.18000		108.79234		8.18000	108.76837			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.68000		102.37548		8.68000	102.35145			0.00	0	1,960,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.89000		101.54395		8.89000	101.51968			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.48000		92.91119		9.48000	92.88742			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.49500		108.56970		9.49500	108.54203			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.83500		100.86187		9.83500	100.01633			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.24500		97.56124		10.24500	97.53475			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX45	On 14/04/2045	Spot Bond	10.09500	81.98862	10.09500	81.96644				0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.15507				0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.15724				0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.16260				0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.17124				0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.17770				0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.20569				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	100.74960				0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.78204				0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.62382				0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.81131				0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.84381				0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.87088				0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.98988				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.85658				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.94795				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.01500	103.03343	9.01500	103.00847				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	101.29247				0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	15.15705	100.00000	15.04076				0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	22.31644	100.00000	22.14524				0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	12.57277	100.00000	12.47066				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.25020			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.27622			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.32651			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.38892			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.47553			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	101.61119			0.00	0	5,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.57461			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.26772			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.36283			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.39587			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	100.85672			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.11416			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	100.67640			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.01844			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.00162			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.62138			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	17.25606		100.00000	17.12655			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.68649			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.31273			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.18104			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.19498			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.33573			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.30463			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	101.50961			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.47515	102.40779		7.47515	98.59510			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	101.57741			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.47521	102.12722		8.47521	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	101.66456			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.92542	102.21539		8.92542	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	101.77105			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.60721			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.77181			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.83393			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.15299			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.34100	10.00000	105.31300				0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.04500		105.23857	9.04500	105.21328				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.15000		111.10494	8.15000	111.08082				0.00	0	850,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.03000		128.58314	2.03000	277.97746				0.00	0	1,600,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.03000		131.43671	2.03000	284.14644				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.40500		102.45522	9.40500	102.42963				0.00	0	3,763,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.40500		102.43129	9.40500	102.40571				0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		81.11111	100.00000	80.93126				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		21.02358	100.00000	20.97152				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		64.72861	100.00000	64.57180				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		30.11851	100.00000	30.04555				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		23.16424	100.00000	23.10812				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		82.41395	100.00000	82.23122				0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		105.34100	10.00000	105.31300				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.70000		118.79519	1.70000	118.78972				10,200,000,000.00	6,000,000	09,303,576,800.00
I2038	On 31/01/2038	Spot Bond	1.79000		125.67681	1.77000	126.12553				23,270,000,000.00	13,000,000	98,034,300,000.00
I2046	On 31/03/2046	Spot Bond	1.79000		127.06014	1.79000	127.05391				12,530,000,000.00	7,000,000	00,598,300,000.00
I2050	On 31/12/2050	Spot Bond	1.81000		135.40448	1.81000	135.39785				10,860,000,000.00	6,000,000	21,467,610,604.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	97.30000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.46500		103.66962	7.46500	103.64872				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.63282				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.51803				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.14500		104.32439	8.14500	104.30139				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL22	On 15/03/2018	Spot Bond	7.91500	108.70262		7.91500	108.67931			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.96500	103.47659		7.96500	103.45463			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.17305			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.85000	101.11351		1.85000	130.34321			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.31500	103.96942		2.31500	132.10185			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.07471			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.55821			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.03500	104.19929		8.03500	104.17675			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.52228			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.25465			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.97322			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.34100		10.00000	105.31300			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.63000	98.13402		8.63000	98.11125			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.10000	95.97493		9.10000	95.95173			0.00	0	2,460,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.17705			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.11500	99.60406		8.11500	99.58229			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.15000	103.52743		9.15000	103.47872			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.04941			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.19354			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	102.05397		7.90000	102.03249			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.41000	102.44805		8.41000	102.42512			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.31588			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.90811			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.68500	104.83165		7.68500	104.81016			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL59	On 17/02/2019	Spot Bond		8.37000	106.26862		8.37000	106.24495			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.52000	108.18475		9.52000	108.15742			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	99.98161			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.29533			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.21621			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	101.24162			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	101.26689			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00669		100.00000	0.00667			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.40909			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.38120			0.00	0	250,000,000.00
IDCG03	On 22/10/2020	Spot Bond		8.74000	99.79085		8.74000	99.76740			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.73032			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.75459			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond		9.73500	105.46415		9.73500	99.77289			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	100.99204		5.00000	100.97841			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	100.99204		5.00000	100.97841			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	102.07447		5.00000	102.06077			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.99534		5.00000	100.98164			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.18860		4.00000	101.17753			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	103.64203		4.00000	100.80841			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		38.24072		100.00000	33.01404			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		38.08350		100.00000	32.87831			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		38.08350		100.00000	32.87831			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond	9.20000	106.93076		9.20000	106.90435			0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.01786			0.00	0	250,000,000.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.60938		100.00000	7.59053			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.76242			0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000	93.35038		100.00000	93.11224			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.89500	102.59975		8.89500	102.57519			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.98895			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	14.96965		100.00000	14.93338			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	65.60385		100.00000	65.39902			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	11.79486		100.00000	11.74299			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	24.81992		100.00000	24.58852			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.15460		100.00000	1.15239			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	8.45580		100.00000	8.30805			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	15.62606		100.00000	15.50207			0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000	83.71560		100.00000	83.52403			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	10.74736		100.00000	10.53047			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000	25.74512		100.00000	25.10090			0.00	0	0.00
INA502	On 06/01/2015	Spot Bond	6.25000	99.89737		6.25000	99.74381			0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.25000	99.77789		6.25000	99.62470			0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.35000	99.65326		6.35000	99.49801			0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.35000	99.53247		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
INA506	On 03/02/2015	Spot Bond	6.35000		99.41197		6.35000	99.25747			0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.35000		99.29176		6.35000	99.13764			0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.40000		99.16538		6.40000	99.01044			0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.45000		99.03744		6.45000	98.88169			0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.45000		98.79537		6.45000	98.64038			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.97589			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.02403		101.20595		11.02403	100.71895			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.02403		99.97806		11.02403	99.95689			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.18818			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.18490			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.57630		6.50000	101.55845			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.19011			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	93.27541			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.29911			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.50221			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.34100		10.00000	105.31300			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.18259			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.51474			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.02645			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.90292			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.77209			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.76354			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000		100.00000		0.00000	96.59822			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.35920			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.94712			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond	0.00000	100.00000		0.00000	105.68899			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	103.89921			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.97263			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	104.55836			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.36288			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.71715			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.34100		10.00000	105.31300			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.63708			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.65839			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.65500	102.18167		8.65500	102.15789			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.94234			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	99.94094			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	99.94003			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.55365			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.63262			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.65508			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.54000	100.24289		9.54000	100.21709			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.19987			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.60500	105.32892		8.60500	105.30442			0.00	0	1,580,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.88261			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.74371			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	101.14362			0.00	0	20,000,000.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.19183			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.64500		101.12875		8.64500	101.10575			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.75373			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.53438			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.40500		97.04949		3.40500	126.84447			0.00	0	1,500,000,000.00
IV019	On 31/03/2028	Spot Bond	3.55000		142.85602		3.55000	142.84220			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.93323			0.00	1,000,000,000	500,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.83962			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.76956			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.42324			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.02198			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.70000		98.47599		3.70000	99.32599			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.70000		98.39390		3.70000	105.63746			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.47007			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.14425			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.25000		111.90641		10.25000	111.87552			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.78481			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.65000		141.31055		3.65000	141.29651			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond	6.25000		99.86320		6.25000	99.72678			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond	6.25000		99.74381		6.25000	99.60771			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.35000		99.61872		6.35000	99.48079			0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond	6.35000		99.61872		6.35000	99.36042			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA506	On 05/02/2015	Spot Bond	6.35000		99.37760		6.35000	99.24034			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.35000		99.25747		6.35000	99.12054			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond	6.40000		99.13091		6.40000	98.99325			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.45000		99.00278		6.45000	98.86441			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond	6.45000		98.88169		6.45000	98.74366			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond	6.45000		98.76089		6.45000	98.62319			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.07070			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.82484			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.34100		10.00000	105.31300			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.56205			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.88831			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.77889			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.80172			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.60211			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.63704			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.64770			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.66901			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.57310			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.49992			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.30074			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.22978			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.87821			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.65069			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.64424			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.87856			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.52924			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.35926			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.16567			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.21349			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.99988			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	99.99987			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.99986			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.97000		104.90250		8.97000	105.38076			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		16.14393		100.00000	16.08322			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		13.03540		100.00000	12.97808			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.44172			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.16000		104.27452		9.16000	104.94987			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.32588			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.93855			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.29065			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	102.76094			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.30440			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.51683			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.44500		106.41530		7.44500	101.32710			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.19955			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.85685			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.58974			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVF57U	On 12/02/2015	Spot Bond	100.00000		90.82506		100.00000	90.60299			80,000,000,000,000.00	800,000,000	400,000,000.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.32639			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		95.80802		100.00000	95.56109			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.37302			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		36.10644		100.00000	36.01898			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	102.06380			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		94.08130		100.00000	93.84312			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		99.10584		100.00000	98.85494			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		92.77274		100.00000	92.54138			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		84.05013		100.00000	83.86040			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.32291			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.33465			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.48105			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		59.50848		100.00000	59.36432			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.87203			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.46775			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.38500		141.98366		8.38500	141.95145			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.15819			0.00	0	3,900,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.13955			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.25357			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.60181			0.00	0	900,000,000.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.14163			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000		0.00000	102.04145			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	10.10000		104.55966		10.10000	99.00991			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.26371			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.71500	100.50179		8.71500	100.47849			0.00	0	4,130,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.76500	75.63369		8.76500	98.69684			0.00	0	2,800,000,000.00
LGL04	On 14/08/2020	Spot Bond		9.28000	102.94742		9.28000	102.92205			0.00	0	720,000,000.00
LGL05	On 12/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.42306			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.45399			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		9.96500	101.16885		9.96500	101.14183			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.49418			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.04063			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.85462			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	102.93765			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	103.14946			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.82714			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.82328			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.36052			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.87361			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.74458			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.80364			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.28116			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.17384			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.18991			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.97236			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.56868			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.14113			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.80486			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.23079			0.00	6,000,000,000	3,000,000,000.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.60915			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.93658			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.37739			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.53627			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.00001			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.01927			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.04236			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.39498			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	90.79843		100.00000	90.57698			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	33.50742		100.00000	33.42444			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	81.83857		100.00000	81.65548			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	21.87756		100.00000	21.78135			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	22.16346		100.00000	21.99710			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	22.25641		100.00000	22.08936			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	19.58078		100.00000	19.43382			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.63000	103.29042		8.63000	103.26645			0.00	0	580,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.65000	102.75849		8.65000	102.73458			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.39842			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.53052			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.73559			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	99.87208			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	99.86635			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.85000	103.22782		7.85000	103.20599			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.62000	102.27571		8.62000	102.25227			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.41500	102.87203		9.41500	102.84631			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.15613			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.16154			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.45000	103.32780		9.45000	103.30100			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.61500	103.08923		7.61500	103.06794			0.00	0	2,470,000,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.68203			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.77500	100.75625		8.77500	100.73248			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.26775			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.29000	108.21946		9.29000	106.46052			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond		0.00000	100.00000		0.00000	100.66852			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	22.09237		100.00000	22.03766			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.87729			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.47500	100.73167		8.47500	100.70871			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.56500	105.26830		7.56500	105.24706			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.46500	108.42903		8.46500	108.40460			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.82068		100.89771	6.80402			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.91011		100.61875	6.89327			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.93836			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.01347			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.10079			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.66157		100.00000	0.65997			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.66157		100.00000	0.65997			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.88500	97.45268		8.88500	97.42928			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.59000	101.99032		7.59000	101.96968			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.97000	100.57312		8.97000	100.54874			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		8.74000	105.66409		8.74000	105.63912			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.79557			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.22000	105.86264		9.22000	105.83628			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.87731			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond		9.10000	101.06440		9.10000	100.89240			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.80442			0.00	0	1,000,000,000.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.94158			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.43272			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.73703			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	105.74236			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.01781			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.01991			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.94057			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.43500		105.19509		7.43500	105.17388			0.00	0	790,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.26606			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.45000		114.71633		8.45000	114.69010			0.00	0	1,520,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.56000		37.29617		10.56000	37.28592			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.36500		102.58376		7.36500	102.56351			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.67819			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.60623			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.75500		104.38169		7.75500	104.35976			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.02394			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.96444			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.38304			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.83168			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.69503			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.63349			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	93.73566			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.58163			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	101.35995			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.32602			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	90.10208			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.99161			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.94593			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.16853		0.00		0	0.00	
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.15990		0.00		0	0.00	
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.53309		0.00		0	0.00	
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.15459		0.00		0	0.00	
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.15157		0.00		0	0.00	
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.15146		0.00		0	0.00	
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.19527		0.00		0	0.00	
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.17426		0.00		0	0.00	
NCLN83	On 20/03/2024	Spot Bond	9.73000	107.56506	9.73000	108.35009		0.00		0	0.00	
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.17321		0.00		0	0.00	
NCLN85	On 20/03/2024	Spot Bond	9.76500	106.29804	9.76500	107.21211		0.00		0	0.00	
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.17426		0.00		0	0.00	
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.15688		0.00		0	0.00	
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.19611		0.00		0	0.00	
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.17596		0.00		0	0.00	
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.17807		0.00		0	0.00	
NED11	On 17/09/2015	Spot Bond	8.15500	104.64490	8.15500	104.62180		0.00		0	0.00	
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	101.55178		0.00		0	0.00	
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	99.31282		0.00		0	0.00	
NED15	On 08/04/2024	Spot Bond	9.83000	105.55092	9.83000	106.14896		0.00		0	0.00	
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	103.81358		0.00		0	0.00	
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000	0.00000	101.85429		0.00		0	0.00	
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.88221		0.00		0	0.00	
NEDH1A	On 20/11/2018	Spot Bond	9.96000	117.75137	9.96000	117.71976		0.00		0	1,630,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	104.48024			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.00965			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.34100		10.00000	105.31300			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.23000		168.40776		2.23000	168.39751			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.56000		96.93347		2.56000	138.92471			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.50000		107.76188		8.50000	107.73750			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.37115			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.13000		106.40830		9.13000	106.58263			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.72856			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.79527			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.68951			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.71396			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.69931			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.33000		106.40334		9.33000	108.00728			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.71402			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.72861			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.71885			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.53000		106.39856		9.53000	106.56759			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.74822			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.73837			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.74326			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.92343			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.86410			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.75789			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.31000	113.96655		8.31000	113.94106			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.14000	119.16176		9.14000	119.13235			0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.12500	172.45397		2.12500	172.44396			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.82500	119.20679		9.82500	119.17539			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.90491			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	101.69313			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.19526			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.47006			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.68945			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.77270			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.95233			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.23345		100.00000	17.19170			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	64.75794		100.00000	64.60106			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.45500	102.72084		7.45500	102.70018			0.00	0	8,860,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000		0.00000	100.75193			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.65000	103.76375		9.65000	99.31147			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	24.31563		100.00000	24.25672			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.57000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.94361			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.29241			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.55815			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.34100		10.00000	105.31300			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.42464			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.54932			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.18386			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.14919			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.44422			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.39000		102.24859		9.39000	102.06003			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.25507			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.28991			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.30559			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.34043			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.49015			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.52496			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.34902			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.80500	43.16598			7.80500	43.15690			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.46500	108.73385			6.46500	108.71475			0.00	0	37,949,986,100.00
R158P	On 15/09/2015	Spot Bond	6.54500	95.56477			6.54500	95.54777			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.64500	114.84036			6.64500	114.81963		761,517,000,000,000.00	14,600,000,000	18,676,013,800.00	
R159P	On 15/09/2016	Spot Bond	6.47500	89.70781			6.47500	89.69202			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.05000	118.88730			7.98500	119.41874		1,761,820,021,500,000.00	18,859,630,000	51,710,370,300.00	
R187P	On 21/12/2026	Spot Bond	7.72500	40.35467			7.72500	40.34627			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.64500	37.78475			7.64500	37.77697			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.72000	284.38861			1.72000	284.37525		2,290,008,000,000.00	1,331,400,000	23,573,100,000.00	
R202	On 07/12/2033	Spot Bond	1.69000	235.50363			1.69000	235.49274		1,108,330,054,000.00	655,816,600	71,294,646,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 28/02/2023	Spot Bond		7.87500	101.85306		7.82000	102.15729			984,296,250,000,000.00	24,990,000,000	29,897,235,800.00
R203	On 15/09/2017	Spot Bond		6.97500	105.51513		6.91500	105.64395			3,481,970,987,250,000.00	99,207,310,000	52,664,260,700.00
R2030	On 31/01/2030	Spot Bond		8.40500	99.88769		8.40500	99.86535			197,853,700,000,000.00	23,540,000,000	80,302,603,000.00
R2032	On 31/03/2032	Spot Bond		8.56000	99.29526		8.56000	99.27240			388,709,600,000,000.00	45,410,000,000	46,056,726,600.00
R2037	On 31/01/2037	Spot Bond		8.62500	102.29658		8.62500	102.27312			64,687,500,000,000.00	7,500,000,000	83,930,000,000.00
R204	On 21/12/2018	Spot Bond		7.26500	102.71344		7.20000	102.91798			1,147,555,062,250,000.00	57,956,650,000	96,549,136,000.00
R2044	On 31/01/2044	Spot Bond		8.75000	103.62473		8.75000	103.60062			60,375,000,000,000.00	6,900,000,000	30,820,000,000.00
R2048	On 28/02/2048	Spot Bond		8.71000	103.36043		8.71000	103.33608			96,506,800,000,000.00	11,080,000,000	72,483,898,300.00
R207	On 15/01/2020	Spot Bond		7.51000	102.24988		7.45000	102.47628			43,929,970,300,000.00	5,849,530,000	86,404,100,000.00
R208	On 31/03/2021	Spot Bond		7.65000	97.28582		7.59000	97.55215			17,994,636,000,000.00	2,352,240,000	70,713,518,500.00
R209	On 31/03/2036	Spot Bond		8.61000	78.72454		8.55500	79.14591			361,663,050,000,000.00	42,005,000,000	64,996,300,000.00
R210	On 31/03/2028	Spot Bond		1.65000	176.30823		1.65000	176.30027			66,004,950,000,000.00	40,003,000,000	46,593,000,000.00
R211	On 31/01/2017	Spot Bond		1.15000	132.19586		1.15000	132.19174			2,300,000,000.00	2,000,000	28,137,310,900.00
R212	On 31/01/2022	Spot Bond		1.74500	136.99323		1.74500	136.98677			7,157,990,000,000.00	4,102,000,000	88,144,900,000.00
R213	On 28/02/2031	Spot Bond		8.50000	89.29166		8.44500	89.70609			729,503,558,000,000.00	85,823,948,000	33,373,859,700.00
R214	On 28/02/2041	Spot Bond		8.63500	80.15809		8.63500	80.13937			764,888,300,000,000.00	88,580,000,000	44,310,500,000.00
R227C	On 15/03/2015	Spot Bond		6.70500	98.65886		6.70500	98.64098			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.54500	95.56477		6.54500	95.54777			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.46500	92.62291		6.46500	92.60663			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.47500	89.70781		6.47500	89.69202			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.61500	96.97703		6.61500	96.95999			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.48500	93.98195		6.48500	93.96547			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.46500	91.05626		6.46500	91.04035			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.52500	88.10398		6.52500	88.08844			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R331C		On 21/06/2017	Spot Bond	6.89000	84.57864		6.89000	84.56290			0.00	0	0.00
R332C		On 21/12/2017	Spot Bond	6.94000	81.64457		6.94000	81.62927			0.00	0	0.00
R333C		On 21/06/2018	Spot Bond	7.20500	78.20830		7.20500	78.19310			0.00	0	0.00
R334C		On 21/12/2018	Spot Bond	7.18500	75.54674		7.18500	75.53209			0.00	0	0.00
R335C		On 21/06/2019	Spot Bond	7.16500	72.98984		7.16500	72.97573			0.00	0	0.00
R336C		On 21/12/2019	Spot Bond	7.15500	70.49925		7.15500	70.48564			0.00	0	0.00
R337C		On 21/06/2020	Spot Bond	7.41000	67.15393		7.41000	67.14051			0.00	0	0.00
R338C		On 21/12/2020	Spot Bond	7.39000	64.82940		7.39000	64.81648			0.00	0	0.00
R339C		On 21/06/2021	Spot Bond	7.51000	62.05291		7.51000	62.04034			0.00	0	0.00
R340C		On 21/12/2021	Spot Bond	7.48000	59.92786		7.48000	59.91577			0.00	0	0.00
R341C		On 21/06/2022	Spot Bond	7.45000	57.89233		7.45000	57.88070			0.00	0	0.00
R342C		On 21/12/2022	Spot Bond	7.42000	55.94215		7.42000	55.93095			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond	7.38000	54.11751		7.38000	54.10674			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond	7.34000	52.37262		7.34000	52.36225			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond	7.92500	47.89274		7.92500	47.88252			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond	7.88500	46.24444		7.88500	46.23462			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond	7.84500	44.67009		7.84500	44.66065			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond	7.80500	43.16598		7.80500	43.15690			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond	7.76500	41.72861		7.76500	41.71988			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond	7.72500	40.35467		7.72500	40.34627			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond	7.68500	39.04104		7.68500	39.03295			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond	7.64500	37.78475		7.64500	37.77697			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	104.11405			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.51102			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	104.44609			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	103.25794			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.47608			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	22.68927	100.00000	100.00000	22.63429			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	10.13022	100.00000	100.00000	10.10568			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	22.16479	100.00000	100.00000	22.10989			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	61.61991	100.00000	100.00000	61.34893			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	32.29210	100.00000	100.00000	32.03876			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	19.03468	100.00000	100.00000	18.78734			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	10.13408	100.00000	100.00000	10.06803			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	15.06948	100.00000	100.00000	14.87365			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	10.82811	100.00000	100.00000	10.72808			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.70900	100.00000	100.00000	9.58284			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.16980			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.40102			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.51060			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.69842			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.73410			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.10131			0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.61207			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.67200			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.67466			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.11176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.66604			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.17682			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.43803			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.45889			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.66333			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.47347			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.35293			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.48974			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	83.26584			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	83.11646			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	87.48576			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	86.15858			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.02888			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	80.96280			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	91.79106			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.15383		12.35000	107.11895			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.74425		100.00000	14.70853			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.60205			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.83781			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.15238			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	3.79953		100.00000	3.79012			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	25.77308		100.00000	25.71064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP07U	On 31/01/2016	Spot Bond	100.00000		37.99317	100.00000	37.90113				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.15537	100.00000	13.13926				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		31.76561	100.00000	31.68867				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	101.85193				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	79.47608				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.89000		107.04721	8.89000	107.02163				0.00	0	830,000,000.00
RW23	On 10/12/2023	Spot Bond	9.07000		103.19450	9.07000	103.16936				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.67500		87.77658	9.67500	104.86497				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	96.28043				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.84500		106.24167	7.84500	106.21909				0.00	0	1,210,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		105.34100	10.00000	105.31300				0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.60600				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.96500		102.53179	8.96500	102.50710				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	102.45279				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.58826				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	103.07211				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.55063				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.52352				0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000	0.00000	100.73637				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.11500		101.95316	7.11500	101.93384				0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.70000		101.03098	8.70000	101.00735				0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.92500		107.70640	7.92500	107.68328				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		107.68198	7.96000	107.65877				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.71500		107.85312	7.71500	107.83057				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN33	On 15/09/2017	Spot Bond		8.31500	102.26363		8.31500	102.24062			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.86000	107.75177		7.86000	107.72883			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		8.00500	107.65059		8.00500	107.62726			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.30475			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.87789			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.96500	104.68662		7.96500	104.66403			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.85359			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.16459			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	103.87529			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.06000	105.61795		9.06000	105.59224			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.88500	102.36627		9.88500	102.33898			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.98306			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.94395			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.95935			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	103.06374			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.78000	101.21375		8.78000	101.18973			0.00	0	2,450,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	17.34486		100.00000	17.30669			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.36000	108.29849		9.36000	108.27156			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.45880			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		8.87000	99.79496		8.87000	99.77117			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.89500	89.36587		9.89500	89.34203			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.35297			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.63500	101.57436		9.63500	101.54810			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.21499		0.00		0	0.00	
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.22091		0.00		0	0.00	
SBS34	On 19/09/2024	Spot Bond	9.78500	102.61297	9.78500	104.76319		0.00		0	1,500,000,000.00	
SBS4	On 16/11/2021	Spot Bond	9.29000	97.60166	9.29000	97.57718		0.00		0	180,000,000.00	
SBS9	On 07/07/2016	Spot Bond	7.64500	105.10558	7.64500	105.08415		0.00		0	330,000,000.00	
SBSI11	On 07/12/2023	Spot Bond	2.33000	125.79540	2.33000	271.94857		0.00		0	0.00	
SBSI12	On 31/01/2017	Spot Bond	1.79500	102.47455	1.79500	130.48726		0.00		0	0.00	
SCM10U	On 15/09/2017	Spot Bond	100.00000	23.56738	100.00000	23.38248		0.00		0	0.00	
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00		0	0.00	
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00		0	0.00	
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00		0	0.00	
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000		0.00		0	0.00	
SGI002	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.58760		0.00		0	0.00	
SHF01	On 15/12/2016	Spot Bond	100.00000	21.82018	100.00000	21.76615		0.00		0	0.00	
SHI02	On 01/10/2021	Spot Bond	0.00000	165.06768	0.00000	82.63494		0.00		0	0.00	
SHI05	On 31/01/2017	Spot Bond	2.42000	114.88254	2.42000	128.86214		0.00		0	0.00	
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.57630	6.50000	101.55845		0.00		0	0.00	
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.60041		0.00		0	0.00	
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.01991		0.00		0	0.00	
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.40642		0.00		0	0.00	
SHS05	On 29/06/2017	Spot Bond	8.94500	99.61954	8.94500	99.59559		0.00		0	300,000,000.00	
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.18329		0.00		0	0.00	
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.95257		0.00		0	0.00	
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.16568		0.00		0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS11U	On 19/11/2016	Spot Bond	100.00000		23.22049	100.00000	23.16424				0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.34100	10.00000	105.31300				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.37964				0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		86.05366	100.00000	85.79210				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.38332				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		32.93089	100.00000	32.84934				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		30.68679	100.00000	27.53612				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		31.31224	100.00000	31.21231				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.25500		105.22904	9.25500	105.04511				0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.61110				0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.82594				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.89500		106.21068	7.89500	106.18834				0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.80000		102.64919	8.80000	102.91607				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.31500		102.26363	8.31500	102.24062				0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.80404				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.97485				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.28211				0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.77374				0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.79464				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.04685				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.01500		102.30681	8.01500	102.28473				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.54018				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.79171				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.56410			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.14000	97.20862		9.14000	97.18475			0.00	0	350,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.64522			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.02128			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.40357			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.19800	90.24768		9.19800	90.22539			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		8.69000	92.48522		8.69000	92.46362			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.71000	97.46801		8.71000	97.44543			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.26086			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		8.09500	102.78855		8.09500	102.76603			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.45000	110.61169		2.45000	111.02618			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.15000	100.98480		8.15000	99.69332			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		8.22500	100.77734		8.22500	100.75504			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.74500	105.54976		9.74500	105.52217			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.55582			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.79500	79.88881		9.79500	79.86771			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.50462			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.57976			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.51964			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.02088			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.69915			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.02512			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond		0.00000	101.62434		0.00000	99.38244			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond		100.00000	93.11224		100.00000	92.87532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1192	On 13/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.22431			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.15327			0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.03620			0.00	0	0.00
SY1201	On 06/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.88028			0.00	0	0.00
SY1202	On 08/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.84603			0.00	0	0.00
SY1204	On 08/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.84566			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.80884			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.79068			0.00	0	0.00
SY1208	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.62342			0.00	0	0.00
SY1209	On 19/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.65753			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.67111			0.00	0	0.00
SY1212	On 20/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.64000			0.00	0	0.00
SY1213	On 27/01/2015	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SY1214	On 28/01/2015	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.92500	107.12575		6.92500	107.10573			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		8.59500	105.05579		8.59500	105.03151			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	40.40360		100.00000	40.30571			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.35462			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.08790			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.55880			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.70490			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.15077			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.15835			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS131	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.73239			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.20149			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.89500	104.84855		7.89500	104.82649			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.43754			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.47613			0.00	1,000,000,000	500,000,000.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.52534		7.83000	103.50374			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.41632			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.46455			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.58341			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.41632			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.46455			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	83.58456		7.16000	103.20447			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.55905			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.55134			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.73635			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.71131			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	102.46680			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.38046			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.41438			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.47613			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	103.92972		8.73000	103.76092			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.40860			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.46455			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.67000	96.78050		8.67000	102.11632			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.41084			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.47868			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.56291			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.54170			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.54843			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.73250			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.72480			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	95.46603			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.33247			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.34015			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.32075			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.77897			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.80509			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.05000		102.42620		9.05000	103.18404			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.66778			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.69871			0.00	0	1,409,000,000.00
TH12A6	On 21/08/2019	Spot Bond	8.96000		105.94893		8.96000	99.69908			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.87291			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.73842			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.95619			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.80889			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.29252			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.09348			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.48062			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.91588		101.06155	6.89897			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.50802			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.50468			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.65929			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	102.47447			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.72935			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.45155			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.47093			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.45155			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.47093			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.48062			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.43992			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.47093			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.57750			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.57750			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.57750			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.73247			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.77121			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.72279			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.49673			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.54505			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.52572			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL15	On 29/04/2015	Spot Bond		7.59500	103.38988		7.59500	103.36889			0.00	0	630,000,000.00
TL20	On 22/02/2020	Spot Bond		9.40000	91.70712		9.40000	91.65356			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond		10.00000	105.34100		10.00000	105.31300			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.84500	104.73307		7.84500	104.71080			0.00	0	27,310,000,000.00
TN20	On 17/09/2020	Spot Bond		9.27000	108.37628		9.27000	108.34915			0.00	0	20,300,000,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	1.27911		100.00000	1.27511			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.52500	109.12425		9.52500	109.09620			0.00	0	11,600,000,000.00
TN25	On 19/08/2025	Spot Bond		9.67000	102.32285		9.67000	102.29659			0.00	0	17,060,000,000.00
TN27	On 14/11/2027	Spot Bond		9.75500	94.94308		9.75500	94.91810			0.00	0	8,510,000,000.00
TN30	On 09/10/2030	Spot Bond		10.10500	113.09159		10.10500	105.41686			0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond		10.54500	112.05572		10.54500	104.19407			0.00	0	1,500,000,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.39542			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.76472			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.88986			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.91210			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.91436			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.02394			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.25106			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	100.91326			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.98377			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.34100		10.00000	105.31300			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.88745			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.88503			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.53245			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.63324			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.00000		10.00000	99.97323			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.00000		9.75000	99.97390			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.00000		100.00000	9.97421			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.29512			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.31304			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.32300			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.32498			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.38047			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.50222			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	14.30116		100.00000	14.23827			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.62007			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.29084			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	97.93013			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.78822			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.55226			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.30503			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.06060			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	97.32893			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	97.06353			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.84457			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.44377			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.25153			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	95.95792			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	95.64791			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000		0.00000	95.37172			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.02751			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.95016			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.91794			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000		0.00000	94.31014			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		100.00000		0.00000	93.86865			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	93.49028			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.49300	100.00000	13.46032				0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		98.12132	100.00000	97.86646				0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		91.08911	100.00000	90.19608				0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.34486			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000		100.00000		0.00000	103.03102			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.70894			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.63192			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.51519			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.44452			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.61686			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.59924			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.58161			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000		82.39278	100.00000	82.20721				0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.64477			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCJ15	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.65394			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.65326			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.59698			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.99000	111.48431		8.99000	111.45723			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.01713			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.73126			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.02047			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.05296			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.05438			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.01881			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.01942			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00261		100.00000	0.00258			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.03500	108.29221		7.03500	108.27153			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.64000	241.47226		1.64000	241.46153		912,168,000,000.00		556,200,000	556,200,000.00
WSP1	On 28/05/2015	Spot Bond	6.78500	101.70200		6.78500	101.68360			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.41500	104.24687		7.41500	104.22590			0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.75500	105.38283		7.75500	105.36068			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.07500	104.79708		8.07500	104.77416			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.13000	105.08694		8.13000	105.06381			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.41500	96.91694		6.41500	96.87556			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.34500	95.12892		6.34500	95.11260			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.41500	96.87556		6.41500	96.85894			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z083	On 30/09/2019	Spot Bond	7.14500	71.66448		7.14500	71.65059			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	57.32595		100.00000	57.21719			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	30.34335		100.00000	30.28578			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>11,021,342,465,154,000.00</b>	<b>16,392,264,600</b>	<b>24 791 481 304.00</b>
<b>Grand Total:</b>										<b>11,021,342,544,905,800.00</b>	<b>16,392,270,353</b>	<b>24 795 345 609.00</b>