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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 31/12/2014

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		11.57300	11.57300		11.58620	11.58620		10.96	0.00	0	0.00
\$ / R	On 05/01/2015	Any day expiry	11.04	Call	533.90400	0.53390	548.04620	0.54805	533.904	17.66	0.00	0	5,000.00
\$ / R	On 05/01/2015	Any day expiry	11.28	Put	5.55540	0.00556	8.54000	0.00854	5.555	14.51	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.40	Call	187.62150	0.18762	205.42700	0.20543	187.622	12.93	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.40	Put	14.62150	0.01462	19.22700	0.01923	14.622	12.93	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.58	Put	65.08430	0.06508	64.29720	0.06430	65.084	11.38	0.00	0	1,500.00
\$ / R	On 05/01/2015	Any day expiry	11.76	Put	203.24600	0.20325	194.37920	0.19438	203.246	13.90	0.00	0	1,500.00
\$ / R	On 12/01/2015	Any day expiry		11.58320	11.58320		11.59970	11.59970		12.38	0.00	0	172.00
\$ / R	On 28/01/2015	Any day expiry		11.61350	11.61350		11.62990	11.62990		13.03	0.00	0	3,432.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	4.81830	0.00482	5.15300	0.00515	4.818	13.84	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.15	Put	21.74330	0.02174	20.18650	0.02019	21.743	12.27	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	11.45	Call	257.41540	0.25742	272.78730	0.27279	257.415	12.78	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	0.71990	0.00072	0.54510	0.00055	0.720	26.56	0.00	0	300.00
\$ / R	On 30/01/2015	Any day expiry		11.61720	11.61720		11.63360	11.63360		13.13	0.00	0	268.00
\$ / R	On 30/01/2015	Any day expiry	11.62	Call	174.44150	0.17444	189.16050	0.18916	174.442	13.23	0.00	0	10,000.00
\$ / R	On 30/01/2015	Any day expiry	11.64	Call	166.17800	0.16618	179.96490	0.17996	166.178	13.34	0.00	0	10,000.00
\$ / R	On 25/02/2015	Any day expiry		11.66760	11.66760		11.68450	11.68450		13.41	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	14.63610	0.01464	17.78420	0.01778	14.636	12.73	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	49.84260	0.04984	46.99590	0.04700	49.843	12.19	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	276.87940	0.27688	289.83090	0.28983	276.879	13.29	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	2.68160	0.00268	4.46540	0.00447	2.682	22.63	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.66960	11.66960	11.68650	11.68650		13.42	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.67150	11.67150	11.68840	11.68840		13.44	0.00	0	1,263.00
\$ / R	On 12/03/2015	Any day expiry			11.69710	11.69710	11.71420	11.71420		13.69	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.70510	11.70510	11.72210	11.72210		13.67	3,651,991.20	312	1,188,328.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	4.84580	0.00485	5.11610	0.00512	4.846	15.45	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	6.85820	0.00686	7.21170	0.00721	6.858	14.24	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	9.44900	0.00945	9.89210	0.00989	9.449	13.19	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	16.76360	0.01676	17.10730	0.01711	16.764	12.75	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	19.70420	0.01970	19.96640	0.01997	19.704	12.68	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	22.37530	0.02238	22.55280	0.02255	22.375	12.62	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	23.09070	0.02309	23.24410	0.02324	23.091	12.60	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	31.42140	0.03142	31.26420	0.03126	31.421	12.45	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	747.33720	0.74734	763.71680	0.76372	747.337	12.30	0.00	0	25,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	548.58300	0.54858	563.51920	0.56352	548.583	12.54	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	108.86900	0.10887	106.49020	0.10649	108.869	12.66	0.00	0	12,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	449.31450	0.44931	463.24010	0.46324	449.314	12.92	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	152.02350	0.15202	148.80080	0.14880	152.024	12.97	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	168.37980	0.16838	164.85240	0.16485	168.380	13.07	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.50	Put	185.71930	0.18572	181.87760	0.18188	185.719	13.17	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	369.13650	0.36914	381.97180	0.38197	369.137	13.27	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	363.86700	0.36387	376.61940	0.37662	363.867	13.29	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	208.76700	0.20877	204.51940	0.20452	208.767	13.29	0.00	0	200.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	338.41400	0.33841	350.75160	0.35075	338.414	13.42	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.61	Put	238.40140	0.23840	233.65370	0.23365	238.401	13.45	0.00	0	1,070.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	298.84040	0.29884	293.14360	0.29314	298.840	13.76	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	237.44980	0.23745	247.59360	0.24759	237.450	14.30	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	423.66160	0.42366	416.28910	0.41629	423.662	14.55	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.99	Call	196.27480	0.19627	205.23580	0.20524	196.275	14.88	0.00	0	1,070.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	488.54680	0.48855	480.42790	0.48043	488.547	14.92	0.00	0	598.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	193.64680	0.19365	202.52790	0.20253	193.647	14.92	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	102.41380	0.10241	107.93240	0.10793	102.414	17.03	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	897.31380	0.89731	885.83240	0.88583	897.314	17.03	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	93.28450	0.09328	98.39340	0.09839	93.285	17.37	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	90.13020	0.09013	95.09340	0.09509	90.130	17.50	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	71.50280	0.07150	75.57150	0.07557	71.503	18.41	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	54.51740	0.05452	57.94040	0.05794	54.517	19.21	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	14.82400	0.01482	16.14800	0.01615	14.824	22.52	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.72700	11.72700	11.74400	11.74400		13.95	0.00	0	2,685.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	28.22090	0.02822	23.59720	0.02360	28.221	12.58	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	57.06620	0.05707	53.93010	0.05393	57.066	12.43	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	76.57530	0.07658	75.04900	0.07505	76.575	12.35	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	368.77820	0.36878	380.91830	0.38092	368.778	13.58	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	283.53120	0.28353	293.92230	0.29392	283.531	14.19	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	8.89970	0.00890	19.08250	0.01908	8.900	22.91	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.73690	11.73690	11.75390	11.75390		13.91	0.00	0	0.00

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	93.30810	0.09331	91.47860	0.09148	93.308	12.47	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	179.07750	0.17908	185.85690	0.18586	179.078	15.86	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.79230	11.79230	11.80980	11.80980		14.05	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	37.54110	0.03754	40.10940	0.04011	37.541	12.14	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	98.23500	0.09823	96.42850	0.09643	98.235	12.41	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	303.71140	0.30371	312.73870	0.31274	303.711	14.79	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	37.85820	0.03786	47.56420	0.04756	37.858	26.18	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.85230	11.85230	11.87000	11.87000		14.13	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	54.12970	0.05413	52.00580	0.05201	54.130	12.56	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	74.46650	0.07447	71.84710	0.07185	74.466	12.54	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	115.52090	0.11552	112.04740	0.11205	115.521	12.50	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	406.69290	0.40669	416.66270	0.41666	406.693	14.31	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	311.52740	0.31153	319.05020	0.31905	311.527	15.40	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	68.77620	0.06878	69.76350	0.06976	68.776	27.90	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			11.87910	11.87910	11.89700	11.89700		14.10	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.88530	11.88530	11.90320	11.90320		14.26	118,853.00	10	88,182.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	52.44780	0.05245	49.38790	0.04939	52.448	12.65	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	54.86740	0.05487	51.74480	0.05174	54.867	12.64	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	61.30750	0.06131	58.02990	0.05803	61.308	12.64	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	89.56290	0.08956	85.74710	0.08575	89.563	12.60	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	93.23540	0.09324	89.36390	0.08936	93.235	12.60	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	163.11920	0.16312	158.46680	0.15847	163.119	12.54	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	201.54670	0.20155	196.30360	0.19630	201.547	12.83	0.00	0	8,300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.45	Put	222.49440	0.22249	216.95950	0.21696	222.494	12.97	0.00	0	2,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	244.57840	0.24458	238.75140	0.23875	244.578	13.11	0.00	0	4,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	577.37100	0.57737	588.87300	0.58887	577.371	13.40	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Call	484.97250	0.48497	495.38660	0.49539	484.973	13.97	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	266.42570	0.26643	271.59340	0.27159	266.426	16.52	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	253.33870	0.25334	258.13170	0.25813	253.339	16.75	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	197.17170	0.19717	200.28510	0.20029	197.172	17.99	0.00	0	70,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	171.21820	0.17122	173.55730	0.17356	171.218	18.69	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	147.60940	0.14761	149.25570	0.14926	147.609	19.42	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.91430	11.91430	11.93220	11.93220		14.21	0.00	0	1,636.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	66.93460	0.06693	62.24840	0.06225	66.935	12.67	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	130.23950	0.13024	126.48310	0.12648	130.240	12.56	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	314.46670	0.31447	320.41460	0.32041	314.467	16.09	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	77.45590	0.07746	78.86390	0.07886	77.456	27.55	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.98270	11.98270	12.00080	12.00080		14.47	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	76.57130	0.07657	71.24920	0.07125	76.571	12.61	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	145.57210	0.14557	139.62880	0.13963	145.572	12.66	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	326.53910	0.32654	330.96690	0.33097	326.539	16.72	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	96.32450	0.09632	92.96790	0.09297	96.325	27.32	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.04290	12.04290	12.06110	12.06110		14.55	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	86.84990	0.08685	80.06640	0.08007	86.850	12.70	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	156.13580	0.15614	148.85950	0.14886	156.136	12.70	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	330.14490	0.33014	332.84240	0.33284	330.145	17.31	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	101.07710	0.10108	97.22670	0.09723	101.077	26.90	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.07200	12.07200	12.09020	12.09020		14.50	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		12.08030	12.08030	12.09850	12.09850		14.64	0.00	0	26,864.00
\$ / R	10.56	Put	68.57370		0.06857		60.73200	0.06073	68.574	13.23	0.00	0	18,946.00
\$ / R	10.60	Call	1,552.42060		1.55242	1,562.75910	1.56276		1,552.421	13.15	0.00	0	13,700.00
\$ / R	10.98	Put	120.85120		0.12085	113.07720	0.11308		120.851	12.58	0.00	0	24,142.00
\$ / R	11.00	Call	1,205.43930		1.20544	1,215.82360	1.21582		1,205.439	12.59	0.00	0	33,750.00
\$ / R	11.00	Put	125.13930		0.12514	117.32360	0.11732		125.139	12.59	0.00	0	34,545.00
\$ / R	11.29	Put	199.84570		0.19985	191.87890	0.19188		199.846	12.75	0.00	0	50,000.00
\$ / R	11.50	Put	269.55040		0.26955	261.95390	0.26195		269.550	12.88	0.00	0	15,000.00
\$ / R	11.54	Put	287.79010		0.28779	280.00070	0.28000		287.790	12.99	0.00	0	50,000.00
\$ / R	12.00	Call	618.87100		0.61887	627.49780	0.62750		618.871	14.35	0.00	0	13,700.00
\$ / R	12.50	Call	461.98160		0.46198	467.19290	0.46719		461.982	15.82	0.00	0	33,750.00
\$ / R	13.06	Call	345.09030		0.34509	346.87270	0.34687		345.090	17.45	0.00	0	18,946.00
\$ / R	14.00	Call	226.21520		0.22622	224.72500	0.22473		226.215	19.96	0.00	0	100,000.00
\$ / R	14.30	Call	201.59420		0.20159	199.46780	0.19947		201.594	20.74	0.00	0	50,000.00
\$ / R	14.58	Call	186.64090		0.18664	183.93270	0.18393		186.641	21.63	0.00	0	22,320.00
\$ / R		On 28/09/2015	Any day expiry		12.10940	12.10940	12.12760	12.12760		14.60	0.00	0	250.00
\$ / R	10.80	Put	96.38820		0.09639	89.22010	0.08922		96.388	12.74	0.00	0	300.00
\$ / R	11.15	Put	164.58240		0.16458	155.73320	0.15573		164.582	12.67	0.00	0	250.00
\$ / R	11.40	Put	238.07820		0.23808	231.14020	0.23114		238.078	12.81	0.00	0	1,000.00
\$ / R	13.27	Call	334.61670		0.33462	335.27270	0.33527		334.617	17.95	0.00	0	250.00
\$ / R	14.00	Call	244.60840		0.24461	242.86850	0.24287		244.608	19.83	0.00	0	1,000.00
\$ / R	16.80	Call	113.95020		0.11395	108.87860	0.10888		113.950	26.71	0.00	0	300.00
\$ / R		On 28/10/2015	Any day expiry		12.17290	12.17290	12.19170	12.19170		14.66	0.00	0	250.00
\$ / R	10.80	Put	103.42110		0.10342	94.70600	0.09471		103.421	12.74	0.00	0	300.00
\$ / R	11.15	Put	170.96390		0.17096	160.13620	0.16014		170.964	12.64	0.00	0	250.00
\$ / R	13.56	Call	340.79930		0.34080	341.08610	0.34109		340.799	18.55	0.00	0	250.00
\$ / R	16.98	Call	130.37100		0.13037	126.01650	0.12602		130.371	26.47	0.00	0	300.00
\$ / R		On 25/11/2015	Any day expiry		12.23260	12.23260	12.25190	12.25190		14.85	0.00	0	250.00
\$ / R	10.80	Put	108.20880		0.10821	98.18590	0.09819		108.209	12.70	0.00	0	300.00
\$ / R	11.15	Put	173.77140		0.17377	162.09060	0.16209		173.771	12.55	0.00	0	250.00
\$ / R	13.85	Call	346.77400		0.34677	345.92430	0.34592		346.774	19.14	0.00	0	250.00
\$ / R	17.45	Call	133.68390		0.13368	126.69500	0.12669		133.684	26.65	0.00	0	300.00
\$ / R		On 08/12/2015	Any day expiry		12.26030	12.26030	12.27980	12.27980		14.80	0.00	0	276.00
\$ / R		On 11/12/2015	Foreign Exchange Future		12.26670	12.26670	12.28630	12.28630		14.79	0.00	0	36,132.00
\$ / R	10.95	Put	134.59390		0.13459	120.94100	0.12094		134.594	12.57	0.00	0	8,917.00
\$ / R	10.95	Call	1,451.29390		1.45129	1,457.24100	1.45724		1,451.294	12.57	0.00	0	4,331.00
\$ / R	11.00	Call	1,409.23360		1.40923	1,415.47010	1.41547		1,409.234	12.50	0.00	0	1,177.00
\$ / R	11.20	Call	1,256.34670		1.25635	1,263.86020	1.26386		1,256.347	12.57	0.00	0	40,051.00
\$ / R	11.40	Call	1,117.41160		1.11741	1,127.13370	1.12713		1,117.412	12.75	0.00	0	1,197.00
\$ / R	11.61	Put	326.77890		0.32678	320.15410	0.32015		326.779	12.94	0.00	0	580.00
\$ / R	13.00	Call	509.67290		0.50967	514.18390	0.51418		509.673	16.86	0.00	0	1,197.00
\$ / R	13.10	Call	489.54510		0.48955	493.24550	0.49325		489.545	17.13	0.00	0	13,248.00
\$ / R	13.20	Call	470.73420		0.47073	473.65120	0.47365		470.734	17.40	0.00	0	677.00
\$ / R	13.44	Call	430.39960		0.43040	431.56610	0.43157		430.400	18.04	0.00	0	40,051.00
\$ / R	14.37	Call	313.89600		0.31390	310.86190	0.31086		313.896	20.32	0.00	0	580.00
\$ / R		On 21/12/2015	Any day expiry		12.28800	12.28800	12.30780	12.30780		14.89	0.00	0	250.00
\$ / R	10.80	Put	114.86490		0.11486	99.06140	0.09906		114.865	12.76	0.00	0	300.00
\$ / R	11.15	Put	177.04120		0.17704	163.67570	0.16368		177.041	12.51	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	350.45890		0.35046		348.41670	0.34842	350.459	19.73	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	132.55860		0.13256		125.16220	0.12516	132.559	26.57	0.00	0	300.00
\$ / R	On 11/03/2016	Any day expiry			12.46220		12.46220		12.48210	12.48210		15.24	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.46870		12.46870		12.48850	12.48850		15.23	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.65610		12.65610		12.67580	12.67580		15.60	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.66470		12.66470		12.68440	12.68440		15.59	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			12.86720		12.86720		12.88680	12.88680		15.84	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.87590		12.87590		12.89540	12.89540		15.83	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.06120		13.06120		13.08050	13.08050		16.02	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.07190		13.07190		13.09130	13.09130		16.02	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.70510		11.70510		11.72210	11.72210		13.67	0.00	0	1,469.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	52,763.30340		0.52763		54,238.32800	0.54238	52,763.303	12.61	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.88530		11.88530		11.90320	11.90320		14.26	0.00	0	89.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.08030		12.08030		12.09850	12.09850		14.64	0.00	0	15.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.26670		12.26670		12.28630	12.28630		14.79	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry			18.07850		18.07850		18.07850	18.07850		12.72	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	313.53690		0.31354		320.56750	0.32057	313.537	12.99	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	511.99640		0.51200		518.70920	0.51871	511.996	13.43	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	617.09850		0.61710		623.28120	0.62328	617.098	13.63	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	0.65280		0.00065		0.96350	0.00096	0.653	21.16	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	0.26560		0.00027		0.41780	0.00042	0.266	23.16	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	0.26450		0.00026		0.41210	0.00041	0.264	23.26	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.22730		18.22730		18.22790	18.22790		13.28	1,822,730.00	100	33,393.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	37.05360		0.03705		37.52820	0.03753	37.054	13.40	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	57.85500		0.05785		58.56990	0.05857	57.855	12.85	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	203.44950		0.20345		207.80110	0.20780	203.450	14.78	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	157.66800		0.15767		161.98880	0.16199	157.668	15.22	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	103.65990		0.10366		107.74180	0.10774	103.660	15.78	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.49460		18.49460		18.49610	18.49610		14.04	0.00	0	5,582.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.78810		18.78810		18.78980	18.78980		14.80	0.00	0	1,620.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.07520		19.07520		19.07980	19.07980		14.84	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09801		0.09801		0.09848	0.09848		15.33	0.00	0	3,826.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09962		0.09962		0.10010	0.10010		15.20	0.00	0	11,837.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10141		0.10141		0.10191	0.10191		16.49	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry			14.18680		14.18680		14.23290	14.23290		12.59	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	199.92900		0.19993		218.18840	0.21819	199.929	13.60	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	423.12900		0.42313		395.28840	0.39529	423.129	13.60	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.23480		14.23480		14.28120	14.28120		13.14	1,921,698.00	135	75,553.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	52.28220		0.05228		46.03720	0.04604	52.282	12.14	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	143.79370		0.14379		128.86560	0.12887	143.794	12.41	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	221.08610		0.22109		202.40430	0.20240	221.086	12.74	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	229.93530		0.22994		210.88590	0.21089	229.935	12.77	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	346.06440		0.34606		322.95730	0.32296	346.064	13.14	13,842,576.00	40,000	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	135.81310		0.13581		146.84100	0.14684	135.813	15.50	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	128.55790		0.12856		139.13620	0.13914	128.558	15.67	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	103.82860		0.10383		112.83810	0.11284	103.829	16.35	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	100.64010		0.10064		109.44120	0.10944	100.640	16.45	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	97.57180		0.09757		106.17300	0.10617	97.572	16.55	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	96.57380		0.09657		105.11030	0.10511	96.574	16.59	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	92.71150		0.09271		100.99120	0.10099	92.711	16.72	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	80.63100		0.08063		88.10000	0.08810	80.631	17.20	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			14.43680		14.43680		14.48470	14.48470		13.68	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	518.48690		0.51849		537.26920	0.53727	518.487	13.60	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.46630		14.46630		14.51440	14.51440		13.68	0.00	0	11,094.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	111.85760		0.11186		100.62570	0.10063	111.858	12.44	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	288.14580		0.28815		298.35210	0.29835	288.146	15.98	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.72380		14.72380		14.77320	14.77320		14.13	0.00	0	6,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.97920		14.97920		15.03010	15.03010		14.38	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	292.12570		0.29213		267.59160	0.26759	292.126	12.58	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	476.28950		0.47629		484.05170	0.48405	476.289	17.55	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			536.78800		536.78800		533.90600	533.90600			0.00	0	0.00
AL12	On 07/05/2015	Index Future			545.30100		545.30100		542.37200	542.37200			0.00	0	0.00
AL37	On 05/02/2015	Index Future			447.05800		447.05800		446.05100	446.05100			0.00	0	116.00
AL37	On 07/05/2015	Index Future			454.14900		454.14900		453.12400	453.12400			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			529.14400		529.14400		527.16200	527.16200			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			537.53600		537.53600		535.52200	535.52200			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			483.85800		483.85800		482.09900	482.09900			0.00	0	774.00
ALBI	On 07/05/2015	Index Future			491.53200		491.53200		489.74400	489.74400			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			499.91300		499.91300		498.09600	498.09600			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.54180		9.54180		9.55420	9.55420		12.16	0.00	0	22,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	144.27840		0.14428		144.41910	0.14442	144.278	12.12	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	149.81370		0.14981		159.97720	0.15998	149.814	12.64	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	49.54920		0.04955		54.71280	0.05471	49.549	14.22	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.63050		9.63050		9.64330	9.64330		12.01	0.00	0	7,620.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.73210		9.73210		9.74500	9.74500		12.53	0.00	0	600.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.08290		10.08290		10.07260	10.07260		11.33	0.00	0	75.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			10.21730		10.21730		10.20790	10.20790		11.65	0.00	0	0.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			263.08340		263.08340		272.18920	272.18920			0.00	0	10,000.00
CF CANDO CAGB	On 05/01/2015	Can-Do Future			29.39420		29.39420		43.66960	43.66960			0.00	0	5,000.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.84440		11.84440		11.88590	11.88590		13.82	0.00	0	2,308.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.05150		12.05150		12.09400	12.09400		14.32	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		1.86700	1.86700		1.87090	1.87090		12.47	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future		1.88300	1.88300		1.88590	1.88590		13.51	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		124.93442	124.93442		124.94183	124.94183			0.00	0	0.00
EL28	On 07/05/2015	Bond Future		125.41625	125.41625		125.42334	125.42334			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		9.44503	86.16347		9.50166	85.73734			0.00	0	6,220.00
ES33	On 07/05/2015	Bond Future		9.52754	83.74210		9.58598	83.30895			0.00	0	0.00
ES33	On 06/08/2015	Bond Future		9.59911	85.18561		9.65933	84.74535			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 05/02/2015	GOVI		481.71100	481.71100		480.10700	480.10700			0.00	0	440.00
GOVI	On 07/05/2015	GOVI		489.35100	489.35100		487.72000	487.72000			4,893,510.00	1	131.00
GOVI	On 06/08/2015	GOVI		497.69500	497.69500		496.03800	496.03800			0.00	0	0.00
I2025	On 05/02/2015	Bond Future		118.40907	118.40907		118.41730	118.41730			0.00	0	16.00
I2025	On 07/05/2015	Bond Future		120.29657	120.29657		120.30459	120.30459			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		125.19305	125.19305		125.20145	125.20145			0.00	0	3,701.00
I2038	On 07/05/2015	Bond Future		127.18853	127.18853		127.19672	127.19672			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		127.88015	127.88015		127.88869	127.88869			0.00	0	5,889.00
I2046	On 07/05/2015	Bond Future		128.54960	128.54960		128.55760	128.55760			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		136.27877	136.27877		136.28786	136.28786			35,432,480.20	260	2,753.00

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	138.45125	138.45125		138.45971	138.45971			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	224.48800	224.48800		224.62500	224.62500			0.00	0	1,093.00
IGOV	On 07/05/2015		Index Future	228.06700	228.06700		228.20500	228.20500			0.00	0	81.00
IGOV	On 06/08/2015		Index Future	231.97300	231.97300		232.11500	232.11500			0.00	0	0.00
ILBI	On 05/02/2015		Index Future	609.31500	609.31500		609.62200	609.62200			0.00	0	157.00
ILBI	On 07/05/2015		Index Future	619.21600	619.21600		619.53000	619.53000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015		Jibar Tradeable Future	6.21000	93.79000		6.10000	93.90000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015		Jibar Tradeable Future	6.23000	93.77000		6.14000	93.86000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.34000	93.66000		6.24000	93.76000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	6.40000	93.60000		6.30000	93.70000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.50000	93.50000		6.42000	93.58000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.55000	93.45000		6.49000	93.51000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.76000	93.24000		6.71000	93.29000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.98000	93.02000		6.96000	93.04000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.16000	92.84000		7.14000	92.86000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.31000	92.69000		7.29000	92.71000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.45000	92.55000		7.43000	92.57000			0.00	0	0.00
KES / R	On 16/03/2015		Foreign Exchange Future	0.12730	0.12730		0.12700	0.12700			0.00	0	8.00
NGN / R	On 16/03/2015		Foreign Exchange Future	0.05760	0.05760		0.05760	0.05760		21.17	0.00	0	332.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05420	0.05420		0.05430	0.05430			0.00	0	56,554.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.21610	1.21610		1.21830	1.21830			0.00	0	61.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.21720	1.21720		1.21940	1.21940			0.00	0	200.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 05/02/2015		Bond Future	7.98381	120.51267		8.04018	120.03228		7.58	0.00	0	44,892.00
R186	On 05/02/2015	8.00	Put	1,076.02000	1.07602		1,336.39000	1.33639	1,076.020	7.58	0.00	0	6,500.00
R186	On 05/02/2015	8.05	Put	885.52000	0.88552		1,117.67000	1.11767	885.520	7.60	0.00	0	6,500.00
R186	On 05/02/2015	9.00	Put	2.22000	0.00222		4.23000	0.00423	2.220	8.07	0.00	0	9,600.00
R186	On 07/05/2015		Bond Future	8.03990	122.42356		8.09839	121.93519		7.94	0.00	0	200.00
R186	On 06/08/2015		Bond Future	8.08091	119.23272		8.14149	118.73654		8.34	0.00	0	0.00
R186	On 06/08/2015	8.90	Put	873.32000	0.87332		925.62000	0.92562	873.320	8.64	0.00	0	2,500.00
R186	On 05/11/2015		Bond Future	8.10352	121.39548		8.16623	120.89082		8.08	0.00	0	0.00
R186	On 05/11/2015	9.00	Put	1,176.69000	1.17669		1,228.68000	1.22868	1,176.690	8.42	0.00	0	2,600.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00



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	286.22054	286.22054		286.24004	286.24004			0.00	0	898.00
R197	On 07/05/2015		Bond Future	290.78276	290.78276		290.80167	290.80167			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	236.67489	236.67489		237.03595	237.03595			0.00	0	50,884.00
R202	On 07/05/2015		Bond Future	240.44719	240.44719		240.81337	240.81337			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	7.81248	103.11476		7.86912	102.78241		5.93	0.00	0	11,167.00
R2023	On 07/05/2015		Bond Future	7.87066	100.82590		7.92981	100.48796		6.32	0.00	0	0.00
R2023	On 06/08/2015		Bond Future	7.91138	102.56338		7.97310	102.22012		6.36	0.00	0	0.00
R2023	On 06/08/2015	9.07	Bond Future	Put 291.97000	0.29197		293.54000	0.29354	291.970	6.74	0.00	0	911.00
R2023	On 28/02/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 05/02/2015		Bond Future	6.91754	106.47445		6.97558	106.33629		1.92	0.00	0	14,991.00
R203	On 05/02/2015	7.69	Bond Future	Call 1,820.64000	1.82064	1,682.81000	1.68281		1,820.640	2.05	0.00	0	55.00
R203	On 07/05/2015		Bond Future	6.97532	103.99640		7.04033	103.85573		1.95	0.00	0	0.00
R203	On 06/08/2015		Bond Future	6.97816	105.78885		7.05145	105.64625		1.86	0.00	0	0.00
R203	On 15/09/2017		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 05/02/2015		Bond Future	8.38937	96.93148		8.44567	96.46907			0.00	0	4,666.00
R2030	On 07/05/2015		Bond Future	8.44903	98.46885		8.50715	97.99874			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	8.54531	100.36545		8.60669	99.83104			0.00	0	15.00
R2032	On 07/05/2015		Bond Future	8.60484	97.80191		8.66812	97.25877			0.00	0	0.00
R2032	On 06/08/2015		Bond Future	8.65254	99.48801		8.71769	98.93591			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	8.60829	99.16962		8.66452	98.62585			0.00	0	36,001.00
R2037	On 07/05/2015		Bond Future	8.66545	100.74244		8.72332	100.18979			0.00	0	500.00
R2037	On 06/08/2015		Bond Future	8.71301	98.21878		8.77250	97.65716			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	7.20457	103.74598		7.26186	103.55294		3.01	0.00	0	10,782.00
R204	On 07/05/2015		Bond Future	7.26978	105.39103		7.33179	105.19463		2.99	0.00	0	0.00
R204	On 06/08/2015		Bond Future	7.30177	103.16858		7.36896	102.96929		3.10	0.00	0	0.00
R204	On 06/08/2015	8.41	Bond Future	Put 130.95000	0.13095	136.89000	0.13689		130.950	3.29	0.00	0	699.00
R204	On 21/12/2018		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

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			8.73294		100.41580		8.78915	99.82826			0.00	0	6,042.00
R2044	On 07/05/2015	Bond Future			8.78933		102.00843		8.84714	101.41130			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.83678		99.38133		8.89617	98.77439			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			8.69295		104.54839		8.74917	103.94040			0.00	0	43,226.00
R2048	On 07/05/2015	Bond Future			8.74418		101.77590		8.80195	101.15800			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.78598		103.52989		8.84526	102.90182			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			7.44954		99.70196		7.50649	99.47201		3.99	6,680,031.32	67	30,977.00
R207	On 07/05/2015	Bond Future			7.51917		101.28288		7.57985	101.04901		3.98	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,418.66000		1.41866		1,238.54000	1.23854	1,418.660	4.04	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.56315		99.38391		7.62783	99.14648		4.14	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,069.18000		1.06918		933.08000	0.93308	1,069.180	4.07	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.56839		101.18642		7.63733	100.94519		4.03	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,246.03000		1.24603		1,100.48000	1.10048	1,246.030	3.97	0.00	0	53.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 05/02/2015	Bond Future			7.58752		98.40598		7.64429	98.13879		4.85	29,620,199.98	301	50,770.00
R208	On 07/05/2015	Bond Future			7.64889		96.56686		7.70873	96.29508		5.07	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.68869		98.23135		7.75168	97.95541		5.08	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	208.38000		0.20838		210.19000	0.21019	208.380	5.40	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.70222		96.60982		7.76858	96.32934		5.13	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	680.55000		0.68055		692.69000	0.69269	680.550	5.35	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 05/02/2015	Bond Future			8.53691		80.05987		8.59307	79.61034		11.48	0.00	0	29,898.00
R209	On 07/05/2015	Bond Future			8.58820		78.18168		8.64591	77.72476		12.53	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.62898		79.52941		8.68817	79.06507		12.72	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	458.13000		0.45813		464.67000	0.46467	458.130	13.40	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

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	177.44193		177.44193		177.45439	177.45439			0.00	0	628.00
R210	On 07/05/2015	Bond Future	178.19505		178.19505		178.20723	178.20723			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	131.30474		131.30474		131.44867	131.44867			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future	133.39783		133.39783		133.54361	133.54361			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	135.99102		135.99102		136.13208	136.13208			0.00	0	13,564.00
R212	On 07/05/2015	Bond Future	138.15878		138.15878		138.30158	138.30158			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	8.42951		90.69382		8.48580	90.24916		9.87	0.00	0	23,708.00
R213	On 07/05/2015	Bond Future	8.48367		88.58774		8.54165	88.13574		10.74	0.00	0	0.00
R213	On 06/08/2015	Bond Future	8.52660		90.11435		8.58625	89.65498		10.88	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 05/02/2015	Bond Future	8.61721		81.07960		8.67338	80.60655		12.10	0.00	0	14,311.00
R214	On 07/05/2015	Bond Future	8.66658		79.07424		8.72425	78.59346		13.22	0.00	0	0.00
R214	On 06/08/2015	Bond Future	8.70645		80.43697		8.76559	79.94821		13.43	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 16/03/2015	Foreign Exchange Future	21,436.34000		21,436.34000		21,490.40000	21,490.40000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.95250		4.95250		4.95660	4.95660		10.57	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.93390		4.93390		4.93900	4.93900		9.88	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.77020		1.77020		1.77050	1.77050			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.73080		1.73080		1.73250	1.73250			0.00	0	0.00

**Total for Derivatives :** **97,984,069.70**    **41,186**    **3 857 872.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.12598			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	7.03500		102.41751		7.03500	102.39824			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.24179			0.00	0	100,000,000.00
AA05	On 22/03/2019	Spot Bond	8.42000		105.65094		8.42000	105.62687			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	99.80411			0.00	0	0.00
AA07		On 15/04/2021	Spot Bond	9.08500	104.04229		9.08500	104.01689			0.00	0	0.00
AB01/R186		On 24/11/2020	Spot Bond	10.00000	104.43200		10.00000	104.40500			0.00	0	0.00
AB010		On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.91804			0.00	0	0.00
AB011		On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	101.00586			0.00	0	0.00
AB013		On 21/11/2018	Spot Bond	9.28500	97.87628		9.28500	97.85174			0.00	0	0.00
AB014U		On 19/11/2024	Spot Bond	100.00000	10.56855		100.00000	10.54295			0.00	0	0.00
AB015U		On 13/11/2024	Spot Bond	10.84000	101.37998		10.84000	101.35041			0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	7.15500	102.44346		7.15500	102.42370			0.00	0	225,000,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.93848			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	8.74000	104.96814		8.74000	104.94334			0.00	0	500,000,000.00
ABC1234/R2022		On 25/11/2020	Spot Bond	10.00000	105.50600		10.00000	105.47800			0.00	0	0.00
ABCPi3		On 07/12/2023	Spot Bond	2.37000	125.47789		2.37000	271.32493			0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.05653			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.89065			0.00	0	0.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.38881			0.00	0	0.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.40423			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.41438			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.73721			0.00	0	0.00
ABFN11		On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.72286			0.00	0	0.00
ABFN12		On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.39239			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	86.20472		100.00000	86.00472			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.11000	172.77708		2.11000	172.75707			0.00	0	0.00

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	163.23855		2.76000	163.21685			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.11694		2.17000	174.09649			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	186.15060		1.82000	186.13052			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.93625	79.14218		7.93625	79.12563			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.93625	79.14218		7.93625	79.12563			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	100.29774			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	100.00000			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.84860			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	100.13823			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.32500	108.25555		7.32500	108.23405			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.75710			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		95.15240		2.65000	109.12579			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.39000		103.06809		2.39000	162.39274			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.29000		118.01120		2.29000	216.07659			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	9.45000		93.21125		9.45000	93.18748			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	101.36029			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		106.55152		9.63000	106.52400			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	9.42000		108.10258		9.42000	108.07526			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.79000		92.16994		8.79000	92.14816			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	9.51500	107.39699		9.51500	107.36958			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	100.54240			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.44728			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.09000	107.95651		8.09000	107.93286			0.00	0	1,580,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.79500	105.28624		8.79500	105.26134			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	7.19500	101.84134		7.19500	101.82171			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.86500	97.99098		8.86500	97.96762			0.00	0	740,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.61500	97.17541		9.61500	97.15021			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.62500	104.80743		7.62500	104.78576			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.18000	217.15699		2.18000	275.10553			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.69000	127.98809		1.69000	130.82912			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.24500	130.17108		2.24500	132.77004			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00415		100.00000	0.00414			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	83.22973		100.00000	83.04270			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.48500	105.46700		11.48500	105.43448			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.27455			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	5.73423		100.00000	5.72003			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.30568			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.74665			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	34.17867		100.00000	34.09403			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.24342			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	67.32017		11.00000	67.30092			0.00	0	0.00

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		34.17867	100.00000	34.09403				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	100.32917				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.36044				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.31522				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.32465				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.32879				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.71618				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.71618				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.73770				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.73770				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.69465				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	93.43182				0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.50600	10.00000	105.47800				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.15560				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.31902				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		100.00000	0.00000	100.32821				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000		100.00000	0.00000	100.33193				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000		100.00000	0.00000	100.32441				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.30770				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.26500		103.24422	9.26500	103.33467				0.00	0	0.00



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	101.59932		0.00		0	0.00	
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	102.24400		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	87.42297		0.00		0	0.00	
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	180.03802		0.00		0	0.00	
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	180.09315		0.00		0	0.00	
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.31514		0.00		0	0.00	
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.30462		0.00		0	0.00	
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.75265		0.00		0	0.00	
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.30455		0.00		0	0.00	
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	104.26501		0.00		0	0.00	
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	104.14959		0.00		0	0.00	
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.50600	10.00000	105.47800		0.00		0	0.00	
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.97419		0.00		0	0.00	
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.56422		0.00		0	0.00	
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.31629		0.00		0	0.00	
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.38999		0.00		0	0.00	
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.28025		0.00		0	0.00	
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.27380		0.00		0	0.00	
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.28632		0.00		0	0.00	
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.30970		0.00		0	0.00	
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.29646		0.00		0	0.00	
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.28139		0.00		0	0.00	
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.28556		0.00		0	0.00	

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	103.02129		10.23000	102.99290			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.28955			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.28328			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	117.07590			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.36000	102.02118		9.36000	101.99554			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.30850			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	116.59047		1.75000	116.65399			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.38508			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.28575			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.29683			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.30612			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.28754			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.58205			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.73963			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.92131			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.28420			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.32322			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.30426			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.30182			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.31770			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.32259			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.66070			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.88614			0.00	0	0.00

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	100.32381			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.32381			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.33575			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.29869			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34247			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.23545			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.33575			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	95.55939			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.33023			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.32095			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	130.14589			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	131.07436			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.28010			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.27749			0.00	0	100,000,000.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.90028			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.28456			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.29451			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.29683			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.28047			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.28010			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.31177			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.62952			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.50990			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.46526			0.00	0	0.00

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	100.92948			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.71942			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.78353			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	23.61810		100.00000	23.56089			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond		100.00000	12.67482		100.00000	12.64344			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.90180			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.60626			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.76403			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.97433			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.55788			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.87500	99.86812		7.87500	99.84693			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	102.00012			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	102.32453			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.73000	102.13988		8.73000	102.11578			0.00	0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond		9.51500	114.39768		9.51500	114.36846			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.31500	107.45915		7.31500	107.43782			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond		9.19000	101.32603		9.19000	101.30088			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	13.60703		100.00000	13.57674			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond		9.86000	102.12708		9.86000	102.09993			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.64000	166.77584		2.64000	166.75412			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.64263			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.53653			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond		100.00000	70.87379		100.00000	70.73643			0.00	0	0.00

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	100.15188		0.00		0	0.00	
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000	0.00000	92.38699		0.00		0	0.00	
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.39953		0.00		0	0.00	
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.05769		0.00		0	0.00	
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.29986		0.00		0	0.00	
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.29646		0.00		0	0.00	
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.24563		0.00		0	0.00	
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.66797		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	102.63794		0.00		0	0.00	
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	97.09605		0.00		0	0.00	
ASN022	On 07/12/2033	Spot Bond	2.54000	131.00735	2.54000	297.66476		0.00		0	0.00	
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	98.77056		0.00		0	0.00	
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000	0.00000	108.14345		0.00		0	0.00	
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	98.80144		0.00		0	0.00	
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	96.58661		0.00		0	0.00	
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	95.78090		0.00		0	0.00	

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	101.57932			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.31152			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.22833			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond		2.55500	164.24871		2.55500	208.07651			0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond		100.00000	27.30811		100.00000	27.24734			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	16.53205		100.00000	16.49112			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond		100.00000	16.62740		100.00000	16.58623			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond		100.00000	16.19835		100.00000	16.15824			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.47364			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.25774			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.09831			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.83000	105.61421		8.83000	105.58915			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.39429			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.62889			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.17473			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	100.89085			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.36500	101.69481		9.36500	101.66925			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.56500	105.93776		7.56500	105.91616			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	40.07556		100.00000	39.97848			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.74082			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.69000	105.58220		8.69000	105.55752			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		11.06219	101.90005		11.06219	101.21694			0.00	0	0.00

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	11.05173		100.48665		11.05173	100.34753			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.08335		100.44328		11.08335	100.32599			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.13942			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.11826		100.35493		11.11826	100.28746			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.84713		100.03886		11.84713	99.99079			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.14282			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.14282			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.14289			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.31219		99.83199		11.31219	99.93372			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.23733		101.14521		11.23733	100.33440			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	11.05173		100.48665		11.05173	100.34753			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.16731		100.60224		11.16731	100.45290			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.35201		96.44316		10.35201	100.16689			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.13541			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.14138			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.14138			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.97652		101.22949		9.97652	100.82677			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.46500		99.45267		11.46500	99.35066			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.13746			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.39000		73.56679		11.39000	97.43413			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.12273			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		93.49372		9.28000	100.12749			0.00	0	0.00

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	100.13943			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.23000		72.18266		11.23000	97.20645			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.13550			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.13877			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.13877			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.88990			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.13393			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.13239			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.13239			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.13420			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.12805			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.13248			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.09526			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.10266			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	14.06219		101.91313		14.06219	101.24440			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.31638		100.31685		15.31638	100.27818			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.17958		100.32843		14.17958	100.24922			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.18090			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.18090			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.18090			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.18733			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.15829			0.00	0	0.00



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		25.28648	100.00000	25.23851				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		18.97011	100.00000	18.92314				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.26494	100.00000	17.22218				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.65737	100.00000	10.63098				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.65915	100.00000	10.63246				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		12.88526	100.00000	12.85335				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.16486	100.00000	11.13721				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.47992				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.48172				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.96608				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.96390				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.05192	100.00000	8.03198				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.05192	100.00000	8.03198				0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000		95.54974	100.00000	95.30026				0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000		89.24205	100.00000	89.02439				0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000		86.28842	100.00000	86.08491				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.08000		103.24345	2.08000	179.40253				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.03500		99.03630	8.03500	157.30755				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.03500		100.37062	8.03500	157.63511				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.42000		99.39266	8.42000	99.37014				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	7.83000		99.97648	7.83000	99.95527				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.43279				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.57515				0.00	0	0.00

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	101.60629			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.71005			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.81378			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.10383			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	25.27781		100.00000	25.21657			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	101.39579			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.42317			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.43229			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.54177			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.68767			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	24.73199		100.00000	24.67208			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	24.73199		100.00000	24.67208			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	100.44467			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.45317			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.24000	103.82664		8.24000	103.80349			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.47867			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52383			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	14.17421		100.00000	14.13911			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	14.17421		100.00000	14.13911			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	100.00000		0.00000	101.23833			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond		11.01500	100.34165		11.01500	100.58792			0.00	0	0.00

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	55.70089		100.00000	55.59520			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.72673			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.64971			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.54000	69.50179		8.54000	101.29632			0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.43138			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.80145			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.40790			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.82273			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.95076			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.80742			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.84737			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.91992			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.22096			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.72817			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	84.85771		100.00000	84.66173			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.67981			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.72760			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.68407			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.45055			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.49507			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.70778			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.60471			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.51894			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.14867			0.00	0	0.00

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	93.90156			0.00	0	0.00
BTC011		On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.24181			0.00	0	0.00
BTC012		On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.10232			0.00	0	0.00
BTC013		On 19/05/2015	Spot Bond	100.00000	73.29317		100.00000	73.14629			0.00	0	0.00
BTC014		On 09/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.93152			0.00	0	0.00
BTC015		On 13/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.83754			0.00	0	0.00
BTC016		On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.79607			0.00	0	0.00
BTC017		On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.73527			0.00	0	0.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	25.09594		100.00000	25.03380			0.00	0	0.00
BWZJ17		On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.38352			0.00	0	0.00
BWZJ18		On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.02187			0.00	0	0.00
CBL08		On 02/11/2016	Spot Bond	9.39000	110.21126		9.39000	110.18332			0.00	0	0.00
CBL09		On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	107.22992			0.00	0	0.00
CBL11		On 06/05/2016	Spot Bond	9.29000	103.25394		9.29000	103.22804			0.00	0	620,000,000.00
CBL12		On 06/09/2018	Spot Bond	12.43000	100.58876		12.43000	100.55526			0.00	0	0.00
CBL13		On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.23285			0.00	0	0.00
CBL14		On 01/02/2019	Spot Bond	12.33000	102.49878		12.33000	102.46546			0.00	0	0.00
CBL15		On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.09672			0.00	0	0.00
CBL16		On 18/05/2017	Spot Bond	9.28000	101.58959		9.28000	101.56413			0.00	0	0.00
CBL17		On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	99.42609			0.00	0	0.00
CBL18		On 23/08/2019	Spot Bond	12.33000	99.67403		12.33000	99.64162			0.00	0	0.00
CBL19		On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.91040			0.00	0	0.00
CBL20		On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	98.72246			0.00	0	2,800,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.25077			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.11500		94.87732		10.11500	94.85146			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.88500		115.62895		9.88500	115.59830			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.16500		109.44603		10.16500	109.41622			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	9.04500		117.34286		9.04500	117.31419			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.86829			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.59000		103.79791		11.59000	103.76561			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.73272			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.53439			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.50600		10.00000	105.47850			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.54519			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	91.60893			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.96020			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	103.30276			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.84813			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.11267			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.11705			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.12253			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	101.70201			0.00	0	0.00

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	101.68465			0.00	0	0.00
CLN134		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.77639			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.24007			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.31524			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.04088			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	100.13632		10.11000	100.10904			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.98040			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	122.06075		2.76000	122.04457			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	119.21840		3.14000	122.03584			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	102.89981		8.25000	102.87684			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	2.94500	128.58611		2.94500	122.73426			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	127.12835		2.40000	121.34463			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.44089			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.56500	101.80113		8.56500	101.77768			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.66434			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.67981			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.61500	101.87889		8.61500	101.85529			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.61500	101.87889		8.61500	101.85529			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.66500	100.68182		8.66500	100.65836			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.32279			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.35521			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.63733			0.00	0	0.00

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	105.50600	10.00000	105.47800				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.63733				0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.50600	10.00000	105.47800				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.08776				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.87424				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.92764				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	103.40909	9.35000	103.38341				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	103.40909	9.35000	103.38341				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.85328				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.85550				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	100.49732				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.24841				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.28946				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.29162				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.24841				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.24841				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.26907				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.06238				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.67759				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.16392				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.16392				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.16392				0.00	0	0.00

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	100.57731			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.16000	104.37555		9.16000	104.34973			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.28631			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.36621			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.65479			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.65314			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.69811			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.88279			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.01991			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.87410			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.74864			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.58901			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.46233			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.28369			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.28382			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.59481			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.23844			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39358			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.17559			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.49367			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.50600		10.00000	105.47800			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.96097			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.17370			0.00	0	0.00



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	99.92723			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.34428			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.89357			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.04660			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.14534			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	101.62299			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	101.23892			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.73000	95.16098		10.73000	95.13350			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.25000	96.72882		11.25000	96.69957			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.13902			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	100.34019			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.21099			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.60462			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.59007			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	105.97475		8.80500	101.58341			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.29869			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.62047			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	100.31242			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.31798			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.33945			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.33040			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45829			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	77.05375			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.36056			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.13902			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	101.55114			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.39365			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.13981			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45548			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.37539			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.28881			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.32909			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.53618			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.21738			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.13586			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.45718			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.74205			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	103.40831			0.00	0	0.00

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	101.44736			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.55263			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.27191			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	102.08370		10.55000	102.93927			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.91000	105.89220		9.91000	106.75159			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	102.29094			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.52468			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.05000	107.65585		12.05000	108.70388			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.63724			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.08000	108.62451		12.08000	108.41697			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.51000	107.90152		10.51000	107.72147			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.63724			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.62404			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.34464			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	94.04851			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	94.09419			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.30774			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.14486			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.41500	105.06764		9.41500	104.90755			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.83537			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.33020			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	103.11483		10.55000	103.08555			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	103.24627		11.00000	100.49722			0.00	0	0.00

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	101.53370			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.33575			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.56458			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond		11.84000	104.65625		11.84000	104.45691			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.36825			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	94.54887			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.74618			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.32843			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.05799			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.28314			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.28382			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	100.30054			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	40.05166		7.01000	40.66118			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	165.00824			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		8.42000	99.39266		8.42000	143.30265			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.03500	35.75712		8.03500	157.30755			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.03500	36.19130		8.03500	157.63511			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	94.42862			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	94.38098			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.84818			0.00	0	0.00

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	99.84818		0.00		0	0.00	
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.32653		0.00		0	0.00	
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.30543		0.00		0	0.00	
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.30963		0.00		0	0.00	
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.83772		0.00		0	0.00	
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.30426		0.00		0	0.00	
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.60462		0.00		0	0.00	
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.27675		0.00		0	0.00	
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.30019		0.00		0	0.00	
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.29830		0.00		0	0.00	
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	94.67590		0.00		0	0.00	
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	100.96974		0.00		0	0.00	
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000	0.00000	99.77386		0.00		0	0.00	
COJ02	On 15/09/2016	Spot Bond	8.87000	108.33907	8.87000	106.38943		0.00		0	0.00	
COJ04	On 05/06/2018	Spot Bond	8.64000	101.82206	8.64000	101.79840		0.00		0	810,000,000.00	
COJ05	On 05/06/2023	Spot Bond	10.05500	113.06572	10.05500	113.03524		0.00		0	20,000,000,000.00	
COJ06	On 09/12/2015	Spot Bond	8.36500	102.95137	8.36500	102.92819		0.00		0	20,000,000.00	
COJ07	On 23/03/2021	Spot Bond	9.62500	108.40241	9.62500	108.37426		0.00		0	0.00	
COJG01	On 09/06/2024	Spot Bond	9.69000	103.75112	9.69000	103.72415		0.00		0	0.00	
COT01	On 03/04/2023	Spot Bond	10.06000	97.11290	10.06000	97.08672		0.00		0	0.00	
COT02	On 03/04/2028	Spot Bond	10.76500	98.68992	10.76500	98.66150		0.00		0	0.00	
COT03	On 05/06/2028	Spot Bond	10.76500	91.66181	10.76500	91.63540		0.00		0	0.00	
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.81844		0.00		0	0.00	
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.73917		0.00		0	0.00	

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	101.57565			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		9.69466		100.00000	9.67065			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.84439			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.26752			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.43219			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.72729			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.23834		100.00000	9.21546			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		11.78409		100.00000	11.75491			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.39000		97.44169		11.39000	99.52254			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		13.88601		100.00000	13.85163			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		5.87818		100.00000	5.86362			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.60142		100.00000	14.56526			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.35754			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.96500		99.19850		7.96500	99.17709			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.70488			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.56494			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.84820			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		63.56551		100.00000	63.41152			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.56114			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.91597			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	103.29742			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	102.92461			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.66211			0.00	0	0.00

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	100.39291			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	102.60451			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.45172			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.34130			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00093			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.61500	102.48325		8.61500	102.45951			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.41500	111.07093		7.41500	111.04871			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.45000	107.95566		8.45000	107.93138			0.00	0	1,790,000,000.00
DV23	On 27/02/2023	Spot Bond	9.12000	108.54503		9.12000	108.51873			0.00	0	1,120,000,000.00
DV24	On 18/02/2024	Spot Bond	9.32000	105.93261		9.32000	105.90639			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.41000	109.17939		9.41000	109.15212			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.22806			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.12700			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.38015			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.84456			0.00	6,000,000,000	3,000,000,000.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.42994			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.43635			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.01617			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.33615			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.45294			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.94000	130.42410		7.94000	130.39651			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	91.73810			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	2.31000		99.63776		2.31000	114.61594			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		100.92266		1.20000	134.42613			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.03000		124.20587		2.03000	124.19173			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	2.04000		111.63456		2.04000	111.62182			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.05000		112.60928		2.05000	112.59650			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.14000		103.07150		2.14000	103.05948			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.29000		100.00668		2.29000	115.03711			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.51500		109.06811		9.51500	109.04057			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.36500		109.68460		9.36500	109.65687			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.81500		103.13638		9.81500	103.10908			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.03500		94.86867		10.03500	97.29847			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.18500		105.95065		10.18500	104.52251			0.00	0	4,353,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.01601			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	95.26202			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.48462			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.27514			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.22610			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.89417			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.16094			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.34486			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		82.67066		100.00000	82.42388			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000		97.26524		100.00000	97.02388			0.00	0	0.00



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	11.34500	100.93821		11.34500	100.90847			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.78239			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.50816			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.13393			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.81000	98.93665		9.81000	98.91062			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.00007			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.82487			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.07193			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	101.13835			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.50600		10.00000	105.47800			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.96661			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.00619			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.95870			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.99168			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.97899			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.96568			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.05000	103.16703		7.05000	103.14740			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.76000	106.21009		7.76000	106.18788			0.00	0	5,800,000,000.00
ES23	On 25/01/2023	Spot Bond	8.49000	113.15379		8.49000	113.12822			0.00	0	5,424,355,300.00
ES26	On 02/04/2026	Spot Bond	8.76000	95.62547		8.76000	95.60294			0.00	0	4,290,000,000.00
ES33	On 15/09/2033	Spot Bond	9.41000	85.66374		9.46500	85.22540			0.00	0	31,600,000,000.00
ES42	On 25/04/2042	Spot Bond	9.51000	91.90126		9.51000	91.87780			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	101.00924			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond		0.00000	100.00000		0.00000	101.04102			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.89371			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.66837			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.14998			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.96546			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.24055			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.72441			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.87706			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.66118			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	12.01369		100.00000	11.98459			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	11.69186		100.00000	11.66354			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.43322			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	99.05197			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.48416			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.51806			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond		9.33000	97.67178		9.33000	97.64732			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.48377			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.48370			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.55561			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	103.75326			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.77787			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.00000		0.00000	100.79073			0.00	0	0.00

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	10.11500	100.17455	10.11500	100.38271				0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.18000	106.32323	10.18000	106.29423				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.34299				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.24500	131.90095	2.24500	132.77004				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.21000	126.94775	2.21000	274.50443				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.36500	105.32461	2.36500	111.94559				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.37000	103.29717	2.37000	162.75376				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.18000	119.88439	2.18000	219.50703				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.59500	108.07056	7.59500	108.04832				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.75300	64.37410	7.75300	63.72877				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.44400	41.26641	9.44400	40.37867				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.68000	39.96630	9.68000	39.02271				0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	86.90476	100.00000	86.69834				0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	88.97388	100.00000	88.77438				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.91207				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.36433				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.31530				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.34624				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.34089	7.47000	98.00000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.34089	7.47000	100.00000				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.33575				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	100.31983				0.00	0	0.00

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	100.41640			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	100.33020			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.27388		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	100.35127			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	100.43327			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.42044			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	17.12158		100.09221	17.07915			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.29943			0.00	0	0.00

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	100.40555			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	100.33860			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	100.34240			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.31260			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.31353			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.41127			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.30796			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	61.90293		13.22500	61.88056			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.29014			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.29052			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.43597			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.30389			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.59500	96.99579		3.59500	100.33473			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.31724			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.31724			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.04058			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.13902			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	98.37280			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.29869			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.29163			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.55645			0.00	0	0.00

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	100.34204			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.18604			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.54028			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.73985			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.39291			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.31057			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	103.00708			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.28829			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.31353			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.31353			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.41353			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.05765			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.06110			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.26592			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.50600		10.00000	105.47800			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.94437			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.33131			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.92526			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.24914			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.73509			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.86875			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.77765			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.61372			0.00	0	0.00

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	101.77765			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.60717			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.36484			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		101.44511		8.75000	101.42126			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	104.24556			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		9.44318		100.00000	9.41980			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		8.62117		100.00000	8.59981			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.94335			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		1.50319		100.00000	1.49947			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.32884			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		18.79204		100.00000	18.74652			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.30389			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		9.31118		100.00000	9.28813			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		17.98474		100.00000	17.94117			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.30385			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		9.93555		100.00000	9.91148			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.30064			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.23485			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.37653			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.29206			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.05500		99.33855		3.05500	126.14652			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.15037			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.13514			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.13514			0.00	0	0.00

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	101.02507			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.32437			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.33969			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.33784			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.59945			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.57017			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.58500	116.72166		3.58500	122.01802			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.34387			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.34726			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.63500	107.29094		3.63500	121.63663			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.61500	104.90302		3.61500	121.78902			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		3.01000	102.02580		3.01000	127.44317			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		3.08000	101.38376		3.08000	134.80834			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.76193			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.30012			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.34164			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.39734			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.38306			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.32206			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.32169			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	100.39932			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	10.68640		100.00000	10.65994			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	35.82729		100.00000	35.73857			0.00	0	0.00



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		77.13478	100.00000	76.91992				0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		20.17482	100.00000	20.12486				0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		5.73423	100.00000	5.72003				0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		10.52502	100.00000	10.49895				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.15000		152.35863	5.15000	152.32847				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.23080				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	102.56502				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.79789				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	101.98193				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	99.57414				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	99.10098				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000	0.00000	99.81026				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.99800		83.59614	1.99800	105.84321				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.41000		103.51711	2.41000	136.06662				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	101.51891				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		102.11047	10.38000	102.08204				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		102.11047	10.38000	102.08204				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	101.63395				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.55000		101.17271	2.55000	109.82747				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.49000		210.80145	2.49000	210.00491				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.52000		110.42170	2.52000	110.40775				0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.99999				0.00	0	0.00

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		209.91332		2.52000	209.11218			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.78775			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.45000		111.10991		2.45000	111.09609			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.61000		108.69194		2.61000	108.67794			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.12514			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	49.48400			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.09473			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.71500		106.69138		2.71500	106.70120			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.64000		113.91711		2.64000	260.47912			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.69000		112.25308		2.69000	258.64546			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.38000		97.72871		2.38000	97.87394			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.72000		160.46137		2.72000	203.27766			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.33000		125.84345		2.33000	272.11568			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.22000		126.85528		2.22000	274.30442			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.94000		120.40421		2.94000	260.34990			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.71500		101.41081		2.71500	128.87948			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.49774			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.24500		132.78584		2.24500	128.71038			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.72825			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.95956			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.34266			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.39000		109.86071		2.39000	109.84724			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		22.63973		104.97509	22.58118			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		26.43039		101.07593	26.36431			0.00	0	0.00

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		19.54062		100.44759	19.49204			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		24.91819		100.76967	24.85606			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		119.82631		2.01000	119.81276			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		98.09294		2.31000	112.49917			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.68127			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.34000		97.82939		2.34000	112.19684			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.90593			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.42000		125.02274		2.42000	342.52123			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.18720			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.84512			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	6.17500		103.20518		6.17500	103.18791			0.00	0	180,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.65500		103.01628		7.65500	102.99491			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.05000		103.70211		8.05000	103.67950			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.21000		108.84817		8.21000	108.82411			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.70500		102.42163		8.70500	102.39752			0.00	0	960,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.91500		101.57965		8.91500	101.55531			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.50000		92.94926		9.50000	92.92543			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.52500		108.53574		9.52500	108.50799			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.86500		97.59644		9.86500	99.97208			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.29000		97.38511		10.29000	97.35856			0.00	0	0.00

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	10.11000	82.00561	10.11000	81.98340				0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.26803				0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.27182				0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.28124				0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.29635				0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.30768				0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.35668				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	100.86036				0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.89773				0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.74142				0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.93143				0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.96886				0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.00004				0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.13710				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.00026				0.00	0	200,000,000.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.05012				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.04000	103.13282	9.04000	103.10776				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	101.39726				0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	9.52652	100.00000	9.50292				0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	16.53136	100.00000	16.49041				0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	10.37577	100.00000	10.34857				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	101.36747			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.39599			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.45113			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.51956			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.61454			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	101.72533			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.80476			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.38117			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.47455			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.51878			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	100.98743			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.24480			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	100.78766			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.12989			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.23807			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.77520			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	9.96713		100.00000	9.94298			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.80254			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.43539			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.30459			0.00	0	0.00

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	101.32002			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.44118			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.41041			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	101.63780			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.49479	102.52125		7.49479	98.68584			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	101.71142			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.49480	102.25678		8.49480	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	101.80607			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.94498	102.35246		8.94498	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	101.92173			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	101.73831			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.77937			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.77122			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.28408			0.00	0	0.00

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	105.50600	10.00000	105.47800				0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.07000	105.34280	9.07000	105.31741				0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.17500	111.13486	8.17500	111.11067				0.00	0	850,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.03000	128.62596	2.03000	278.13466				0.00	0	1,600,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.03000	131.48048	2.03000	284.30713				0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.42000	102.47732	9.42000	102.45169				0.00	0	3,763,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.42000	102.45111	9.42000	102.42549				0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	82.20721	100.00000	82.02247				0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	21.33867	100.00000	21.28583				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	65.67748	100.00000	65.51837				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	30.56003	100.00000	30.48599				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	23.50381	100.00000	23.44687				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	83.52766	100.00000	83.33996				0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	105.50600	10.00000	105.47800				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.70000	118.86250	1.70000	118.85013				770,440,000.00	453,200	73,190,253,200.00
I2038	On 31/01/2038	Spot Bond	1.79000	125.74987	1.79000	125.73647				179,988,259,000.00	100,552,100	96,051,502,100.00
I2046	On 31/03/2046	Spot Bond	1.79000	127.13439	1.79000	127.12078				392,726,000.00	219,400	65,455,519,400.00
I2050	On 31/12/2050	Spot Bond	1.81000	135.48429	1.81000	135.46967				6,516,741,195,000.00	3,600,409,500	24,194,909,500.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	97.55000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.48500	103.79152	7.48500	103.77052				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.74456				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.63141				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.16500	104.44002	8.16500	104.41694				0.00	0	0.00

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	7.94000	108.77081		7.94000	108.74742			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.98500	103.57853		7.98500	103.55649			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.29582			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.85000	101.14388		1.85000	130.41265			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.31500	104.00845		2.31500	132.18216			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.17689			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.66913			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.06000	104.26376		8.06000	104.24112			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.63193			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.37087			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.08879			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.50600		10.00000	105.47800			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.66000	98.17332		8.66000	98.15046			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.12500	92.40270		9.12500	92.38030			0.00	0	2,460,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.29144			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.14000	99.66574		8.14000	99.64390			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.17500	103.57144		9.17500	103.52264			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.16590			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.31220			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	102.18298		7.90000	102.16147			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.44000	102.49543		8.44000	102.47241			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.44696			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.02265			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.71000	104.91238		7.71000	104.89082			0.00	0	0.00



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		8.40000	106.30635		8.40000	106.28258			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.54000	108.22539		9.54000	108.19798			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.09039			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.41271			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.33371			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	101.36161			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	101.38937			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00678		100.00000	0.00676			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.52539			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.50324			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.76500	99.82118		8.76500	99.79766			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.85027			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.87865			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond		9.76500	99.77039		9.76500	99.74412			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.07389		5.00000	101.06023			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.07389		5.00000	101.06023			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	102.15669		5.00000	102.14298			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.07759		5.00000	101.06387			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.25505		4.00000	101.24397			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	100.88522		4.00000	100.87424			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	39.84764		100.00000	39.74897			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	39.69069		100.00000	39.59241			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	39.69069		100.00000	39.59241			0.00	0	0.00

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	107.08942		9.20000	107.06297			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.15863			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.72342		100.00000	7.70430			0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.87032			0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.91500	102.74355		8.91500	102.71888			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.15389			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	15.18909		100.00000	15.15229			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	77.13478		100.00000	76.91992			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	10.25382		100.00000	10.22898			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	16.93732		100.00000	16.88632			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.16794		100.00000	1.16571			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	8.45549		100.00000	8.43455			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	9.52287		100.00000	9.49848			0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000	84.88372		100.00000	84.68677			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	10.32094		100.00000	10.25342			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000	27.27533		100.00000	27.20779			0.00	0	0.00
INA502	On 06/01/2015	Spot Bond	6.25000	100.00000		6.25000	99.88028			0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.25000	99.88028		6.25000	99.76085			0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.25000	99.76085		6.25000	99.64170			0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.25000	99.64170		6.25000	99.52284			0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.35000	99.51524		6.35000	99.39478			0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.35000	99.39478		6.35000	99.27462			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA508	On 17/02/2015	Spot Bond	6.35000		99.27462		6.35000	99.15474			0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.35000		99.15474		6.35000	99.03515			0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.45000		98.89897		6.45000	98.77813			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.11938			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	11.06219		101.34578		11.06219	100.87216			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	11.06219		100.11599		11.06219	100.10895			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.32755			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.32154			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.68346		6.50000	101.66559			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.32650			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	93.38714			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.41375			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.61931			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.50600		10.00000	105.47800			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.31305			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.61451			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.13351			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.00907			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.88077			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.87098			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.51920			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.46749			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.06055			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING273	On 28/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.01635			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	97.56325			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	104.67425			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	101.53263			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond		100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.83216			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.50600		10.00000	105.47800			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.76104			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.78401			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.67500	102.28399		8.67500	102.26013			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.05684			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.05835			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.05939			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.67515			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.76045			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	102.75527			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.56500	100.28116		9.56500	100.25528			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.32929			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.63000	105.41544		8.63000	105.39085			0.00	0	1,580,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.00001			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.85827			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	101.26901			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.33364			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV014	On 22/06/2015	Spot Bond		8.66500	101.25809		8.66500	101.23498			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.88496			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.67802			0.00	0	7,300,000,000.00
IV017	On 31/01/2022	Spot Bond		3.40500	97.10293		3.40500	126.94381			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.55000	142.98044		3.55000	142.95831			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.06548			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	99.84444			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.91407			0.00	0	200,000,000.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.56231			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.16521			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.70000	98.56350		3.70000	99.40848			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.70000	98.48133		3.70000	105.72520			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.61656			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.29253			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		10.28000	112.00438		10.28000	111.97336			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.94573			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.65000	141.43592		3.65000	141.41364			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond		6.25000	99.96577		6.25000	99.84613			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond		6.25000	99.84613		6.25000	99.72678			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond		6.25000	99.72678		6.25000	99.60771			0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond		6.25000	99.72678		6.25000	99.48893			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond		6.35000	99.48079		6.35000	99.36042			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond		6.35000	99.36042		6.35000	99.24034			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA508	On 19/02/2015	Spot Bond		6.35000	99.24034		6.35000	99.12054			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond		6.35000	99.12054		6.35000	99.00104			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond		6.45000	98.98547		6.45000	98.86441			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond		6.45000	98.86441		6.45000	98.74366			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	101.20337			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.93903			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.50600		10.00000	105.47800			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.67711			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00007			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.89409			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.93399			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.72496			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.86214			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.86120			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.85932			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.86778			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.62728			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.42652			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.35345			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.99925			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.76398			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.75639			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.00016			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.93079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.48245			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.27820			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.32823			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.02612			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.02938			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.02937			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		9.00000	105.44642		9.00000	105.42120			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	15.93944		100.00000	15.90435			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	11.04730		100.00000	11.02055			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.55918			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		9.18500	105.00708		9.18500	104.98145			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.45415			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.05967			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.40494			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	102.86512			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.42261			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.63578			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond		7.46500	101.45424		7.46500	101.43381			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.33226			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.98756			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.71903			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	92.18066		100.00000	91.95193			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.45620			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG02U	On 22/01/2015	Spot Bond	100.00000		97.31681		100.00000	97.06205			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.55944			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		36.63574		100.00000	36.54699			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.15605			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		95.53616		100.00000	95.29057			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		100.63840		100.00000	100.37969			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		94.18551		100.00000	93.94708			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		85.20678		100.00000	85.01180			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.44963			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.46608			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.60815			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		60.38083		100.00000	60.23456			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.01434			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.62191			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.41500		141.88101		8.41500	141.84871			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.27489			0.00	0	100,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.24985			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.37961			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.71904			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.26147			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000		0.00000	102.16964			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	10.12500		99.10515		10.12500	99.07811			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.38950			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.74000		100.58539		8.74000	100.56201			0.00	0	3,530,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL03	On 03/04/2018	Spot Bond		8.79000	75.68198		8.79000	98.76857			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.30500	102.99277		9.30500	102.96732			0.00	0	720,000,000.00
LGL05	On 12/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.56213			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.63339			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		9.98500	101.31361		9.98500	101.28649			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.68974			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.21783			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.98131			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	103.07140			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	103.29344			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.93086			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.92887			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.46422			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.98511			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.77863			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.90767			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.38855			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	102.27809			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.29500			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.13550			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.68161			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.24692			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.91340			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.34516			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.72093			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.05104			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.83029			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.65215			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.11026			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.13370			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.15944			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.50329			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	92.15028		100.00000	91.92217			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	34.00961		100.00000	33.92539			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	82.95455		100.00000	82.76644			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	16.94537		100.00000	16.90432			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	18.12684		100.00000	18.08293			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	18.22528		100.00000	18.18113			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	17.48908		100.00000	17.44671			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.66000	103.32805		8.66000	103.30399			0.00	0	580,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.68000	102.79615		8.68000	102.77217			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.51226			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.85290			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.85259			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB3	On 05/10/2016	Spot Bond		7.87500	103.31852		7.87500	103.29660			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.65000	102.31587		8.65000	102.29194			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.44000	102.89851		9.44000	102.87230			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.26990			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.27936			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.47500	103.39309		9.47500	103.36620			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.63500	103.20374		7.63500	103.18237			0.00	0	4,970,000,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.80834			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.80000	100.84592		8.80000	100.82207			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.38938			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.31500	108.20462		9.31500	106.50247			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond		0.00000	100.00000		0.00000	100.80526			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	22.42347		100.00000	22.36795			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.98997			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.50000	100.81630		8.50000	100.79326			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.58500	100.71235		7.58500	100.69198			0.00	0	50,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.49000	103.46174		8.49000	103.43836			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.92147		100.89771	6.90458			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	7.01197		100.61875	6.99489			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.05947			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.14446			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.24331			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.67127		100.00000	0.66965			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.67127		100.00000	0.66965			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.90500	97.48423		8.90500	97.46077			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.59000	102.11428		7.59000	102.09361			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	8.99500	100.60717		8.99500	100.58272			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	8.76500	105.69409		8.76500	105.66904			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.91029			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.24000	105.89619		9.24000	105.86976			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.98999			0.00	0	0.00
NBK14A		On 26/06/2021	Spot Bond	9.12500	101.09110		9.12500	100.94415			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.91619			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.05449			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.54525			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.84749			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.11328			0.00	0	0.00
NBK19B		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.13678			0.00	0	0.00
NBK20B		On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.14015			0.00	0	0.00
NBK21B		On 10/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.05610			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.45500	105.30897		7.45500	105.28769			0.00	0	790,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.37884				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.48000	114.75213	8.48000	114.72581				0.00	0	1,520,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.59000	37.25849	10.59000	37.24822				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.38500	102.69975	7.38500	102.67940				0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.80001				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	101.74275				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.77500	104.49037	7.77500	104.46836				0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.25715				0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.07730				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.48496				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.95847				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.78926				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.76288				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	93.86501				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.70446				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	101.48887				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.45429				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	90.23584				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.10406				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.07651				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.29163				0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.27651				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.65268			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.26722			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.25886			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.25868			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.31395			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.29869			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.76000	107.49275		9.76000	108.36287			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.29683			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.79500	106.22650		9.79500	107.21890			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.29869			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.26818			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.30753			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.30165			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.30537			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	8.17500	104.77017		8.17500	104.74698			0.00	0	22,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	101.69895			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	99.46023			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.86000	105.47920		9.86000	106.16060			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	101.77157			0.00	1,400,000,000	700,000,000.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000		0.00000	102.00117			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.98342			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.99000	117.83729		9.99000	117.80556			0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	104.68816			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.15810			0.00	0	300,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.50600	10.00000	105.47800				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.23000	168.51831	2.23000	168.49824				0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.56000	96.38390	2.56000	139.04845				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.52500	107.79699	8.52500	107.77254				0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.48030				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.15500	106.46039	9.15500	106.63083				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.84853				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.90553				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.80292				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.83147				0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.81437				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.35500	106.45933	9.35500	108.03187				0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.83154				0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.84858				0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.83718				0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.55500	106.45845	9.55500	106.62368				0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.87147				0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.85998				0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.86569				0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.07618				0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.00686				0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.88278				0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.34000	114.01362	8.34000	113.98804				0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA022	On 31/10/2022	Spot Bond	9.16500	119.18581		9.16500	119.15631			0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.12500	172.56420		2.12500	172.54416			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.85500	119.14128		9.85500	119.10980			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.02338			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	101.80761			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.31847			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.59132			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.81334			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.91620			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.12823			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.48608		100.00000	17.44372			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	65.70724		100.00000	65.54806			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.47500	102.82931		7.47500	102.80858			0.00	0	8,860,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000		0.00000	100.88728			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.67500	98.36813		9.67500	99.37195			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	24.67208		100.00000	24.61231			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	101.05901			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.40677			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.65574			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.50600		10.00000	105.47800			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.53816			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.67326			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.30338			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.26370			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.56757			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.41500		102.20355		9.41500	102.12737			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.37362			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.41178			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.42895			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.46710			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.63110			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.66923			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.48328			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.83500		43.08399		7.83500	43.07490			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.48500		108.83473		6.48500	108.81555		50,237,134,198,000.00	7,746,666,800	43,081,500,000.00	
R158P	On 15/09/2015	Spot Bond	6.56500		95.65409		6.56500	95.63702			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.66500		114.93109		6.66500	114.91028		16,729,150,000,000.00	2,510,000,000	57,661,833,300.00	
R159P	On 15/09/2016	Spot Bond	6.49500		89.77325		6.49500	89.75740			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.96000		119.81374		8.01500	119.31559		53,165,078,800,000.00	6,679,030,000	45,828,120,600.00	
R187P	On 21/12/2026	Spot Bond	7.75500		40.26583		7.75500	40.25742			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.67500		37.69016		7.67500	37.68236			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.72000		284.55157		1.72000	284.52167		1,256,768,224,000.00	730,679,200	24,055,479,200.00	
R202	On 07/12/2033	Spot Bond	1.70000		235.29479		1.69000	235.61284		1,973,237,940,000.00	1,160,728,200	71,258,077,400.00	
R2023	On 28/02/2023	Spot Bond	7.78500		102.51672		7.84000	102.16875		378,568,980,000,000.00	48,628,000,000	54,989,811,800.00	
R203	On 15/09/2017	Spot Bond	6.88500		105.85693		6.94000	105.70138		2,767,860,882,000,000.00	02,013,200,000	11,769,460,300.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 31/01/2030	Spot Bond	8.42000	99.89820	8.42000	99.87581	52,709,200,000,000.00	6,260,000,000	56,407,300,000.00				
R2032	On 31/03/2032	Spot Bond	8.58000	99.25785	8.58000	99.23495	113,642,100,000,000.00	13,245,000,000	86,951,200,000.00				
R2037	On 31/01/2037	Spot Bond	8.64000	102.29216	8.64000	102.26865	164,332,800,000,000.00	19,020,000,000	27,120,000,000.00				
R204	On 21/12/2018	Spot Bond	7.17500	103.14428	7.23000	102.93465	215,250,000,000.00	30,000,000	16,059,041,800.00				
R2044	On 31/01/2044	Spot Bond	8.76500	103.61250	8.76500	103.58835	0.00	0	35,302,000,000.00				
R2048	On 28/02/2048	Spot Bond	8.72500	103.34416	8.72500	103.31978	104,220,125,000,000.00	11,945,000,000	60,668,500,000.00				
R207	On 15/01/2020	Spot Bond	7.42000	99.12373	7.47500	98.87810	840,149,582,972,000.00	13,227,706,600	34,769,630,000.00				
R208	On 31/03/2021	Spot Bond	7.56000	97.83526	7.61500	97.55280	262,850,616,000,000.00	34,768,600,000	53,948,355,400.00				
R209	On 31/03/2036	Spot Bond	8.51500	79.59555	8.57000	79.13502	165,913,072,000,000.00	19,484,800,000	33,752,238,600.00				
R210	On 31/03/2028	Spot Bond	1.65000	176.40725	1.65000	176.38904	198,996,930,000.00	120,604,200	19,284,104,200.00				
R211	On 31/01/2017	Spot Bond	1.20000	132.12704	1.15000	132.24719	517,680,000.00	431,400	20,331,431,400.00				
R212	On 31/01/2022	Spot Bond	1.76000	136.94101	1.74500	137.05743	1,067,792,000.00	606,700	85,675,506,700.00				
R213	On 28/02/2031	Spot Bond	8.40500	90.16781	8.46000	89.71028	14,414,575,000,000.00	1,715,000,000	01,257,737,000.00				
R214	On 28/02/2041	Spot Bond	8.65000	80.14401	8.65000	80.12526	53,976,000,000,000.00	6,240,000,000	57,537,719,300.00				
R227C	On 15/03/2015	Spot Bond	6.72500	98.76263	6.72500	98.74466	0.00	0	0.00				
R228C	On 15/09/2015	Spot Bond	6.56500	95.65409	6.56500	95.63702	0.00	0	0.00				
R229C	On 15/03/2016	Spot Bond	6.48500	92.69930	6.48500	92.68296	0.00	0	0.00				
R230C	On 15/09/2016	Spot Bond	6.49500	89.77325	6.49500	89.75740	0.00	0	0.00				
R327C	On 21/06/2015	Spot Bond	6.63500	97.07083	6.63500	97.05370	0.00	0	0.00				
R328C	On 21/12/2015	Spot Bond	6.50500	94.06344	6.50500	94.04690	0.00	0	0.00				
R329C	On 21/06/2016	Spot Bond	6.48500	91.12610	6.48500	91.11013	0.00	0	0.00				
R330C	On 21/12/2016	Spot Bond	6.54500	88.16387	6.54500	88.14828	0.00	0	0.00				
R331C	On 21/06/2017	Spot Bond	6.91500	84.62289	6.91500	84.60709	0.00	0	0.00				
R332C	On 21/12/2017	Spot Bond	6.96500	81.67808	6.96500	81.66272	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R333C	On 21/06/2018	Spot Bond		7.23500	78.22129		7.23500	78.20602			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.21500	75.54809		7.21500	75.53339			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.19500	72.98034		7.19500	72.96617			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.18500	70.47976		7.18500	70.46609			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.43500	67.14615		7.43500	67.13269			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.41500	64.81387		7.41500	64.80090			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.53500	62.03180		7.53500	62.01920			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.50500	59.89995		7.50500	59.88783			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.47500	57.85812		7.47500	57.84645			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.44500	55.90206		7.44500	55.89083			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.40500	54.07185		7.40500	54.06105			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.36500	52.32177		7.36500	52.31137			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.95500	47.82347		7.95500	47.81323			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.91500	46.17058		7.91500	46.16073			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.87500	44.59199		7.87500	44.58253			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.83500	43.08399		7.83500	43.07490			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.79500	41.64305		7.79500	41.63430			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.75500	40.26583		7.75500	40.25742			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.71500	38.94919		7.71500	38.94110			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.67500	37.69016		7.67500	37.68236			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	104.25306			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.62771			0.00	15,000,000,000	7,500,000,000.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	104.59163			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	103.39945			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.61698			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	23.02187		100.00000	22.96610			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	10.27872		100.00000	10.25382			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	22.49698		100.00000	22.44127			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	63.41152		100.00000	63.25791			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	29.23414		100.00000	29.16011			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	15.71373		100.00000	15.67320			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.26294		100.00000	8.25136			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	12.61904		100.00000	12.58649			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	10.79006		100.00000	10.76223			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.00831		100.00000	8.98508			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.18147			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.52555			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.62519			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.82394			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.86618			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.21902			0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.71699			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.78720			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.78883			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.22810			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.79008			0.00	0	200,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.30457			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.56113			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.58548			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.78626			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.60066			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.46398			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.61673			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	83.56198			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	83.38237			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	87.86077			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	86.54989			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.21309			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	81.22633			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	92.10266			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.36341		12.35000	107.32845			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.96039		100.00000	14.92415			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.74112			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.97733			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.27643			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	3.85648		100.00000	3.84693			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	26.15089		100.00000	26.08754			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	38.55012		100.00000	38.45673			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.25251		100.00000	13.23627			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP09U	On 21/11/2016	Spot Bond	100.00000		32.23127		100.00000	32.15320			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	102.09883			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	79.78804			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.91500		107.07853		8.91500	107.05288			0.00	0	830,000,000.00
RW23	On 10/12/2023	Spot Bond	9.09000		103.22286		9.09000	103.19765			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.69000		87.81041		9.69000	104.91149			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	96.28701			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.86500		106.34171		7.86500	106.31905			0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		105.50600		10.00000	105.47800			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.73491			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.99000		102.61677		8.99000	102.59198			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	102.58115			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.71387			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	103.20116			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.69126			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.66166			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	100.89264			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.13500		102.06176		7.13500	102.04234			0.00	0	30,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.73000		101.08976		8.73000	101.06603			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.94500		107.83160		7.94500	107.80840			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		107.82138		7.96000	107.79814			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.73500		107.97486		7.73500	107.95224			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.34000		102.34270		8.34000	102.31961			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.88000		107.87591		7.88000	107.85289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN35	On 15/09/2015	Spot Bond	8.02500	107.77712		8.02500	107.75370			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.42473			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00013			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.99000	104.76153		7.99000	104.73885			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.96896			0.00	0	40,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.28616			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	104.10366			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.08500	105.64803		9.08500	105.62224			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.91500	102.32671		9.91500	102.29937			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.11890			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.05107			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.08030			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	103.17969			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.81000	101.25062		8.81000	101.22651			0.00	0	750,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	17.57572		100.00000	17.53703			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.38000	108.33554		9.38000	108.30855			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.57476			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.89000	99.86614		8.89000	99.84228			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.92500	89.32312		9.92500	89.29922			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.46845			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.66500	101.51599		9.66500	101.48966			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.33054			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.33971			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS34	On 19/09/2024	Spot Bond	9.81500	104.76940		9.81500	104.74168			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.31500	97.62670		9.31500	97.60215			0.00	0	180,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.66500	105.20533		7.66500	105.18383			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.33000	125.84345		2.33000	272.11568			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.79500	102.50441		1.79500	130.55563			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000	17.93499		100.00000	17.88957			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.86163			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	22.14721		100.00000	22.09237			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	165.11565		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.42000	114.96101		2.42000	128.94265			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.68346		6.50000	101.66559			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.72559			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.14866			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.53597			0.00	200,000,000	300,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.97000	99.70900		8.97000	99.68497			0.00	0	300,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.31314			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.10000			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.28337			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	23.56089		100.00000	23.50381			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.50600		10.00000	105.47800			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.50407			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	87.65715		100.00000	87.38576			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.50651			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	33.42444		100.00000	33.34167			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	29.84225		100.00000	29.76835			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	30.11099		100.00000	30.03642			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond		9.28000	105.32809		9.28000	105.16985			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.74869			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.97501			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.91500	106.31464		7.91500	106.29222			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.83000	102.61578		8.83000	102.96972			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.34000	102.34270		8.34000	102.31961			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.92654			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.09019			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.40251			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.88971			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.91388			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.17835			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		8.04000	102.40475		8.04000	102.38258			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.66148			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.90810			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.68852			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.16500	97.25197		9.16500	97.22803			0.00	0	350,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.77706			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.16044			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.53663			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.22300	90.27339		9.22300	90.25104			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.71500	92.50348		8.71500	92.48181			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.73500	93.88982		8.73500	93.86801			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.38952			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.12000	102.86435		8.12000	102.84173			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.45000	110.68777		2.45000	111.09609			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.18000	99.74719		8.18000	99.72523			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	8.22500	100.91120		8.22500	100.88888			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.77500	105.49884		9.77500	105.47120			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.67309			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.81000	79.91545		9.81000	79.89432			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.63519			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.71744			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.64253			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.15837			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.83690			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.17668			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	101.65387		0.00000	99.49142			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.32773			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.25695			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1199	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.13946			0.00	0	0.00
SY1201	On 06/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.98290			0.00	0	0.00
SY1202	On 08/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.94868			0.00	0	0.00
SY1204	On 08/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.94855			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.91242			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.89434			0.00	0	0.00
SY1208	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.72613			0.00	0	0.00
SY1209	On 19/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.76027			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.77466			0.00	0	0.00
SY1212	On 20/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.74286			0.00	0	0.00
SY1213	On 27/01/2015	Spot Bond	100.00000		94.55959		100.00000	0.00000			0.00	0	0.00
SY1214	On 28/01/2015	Spot Bond	100.00000		94.31525		100.00000	0.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.94500		107.23148		6.94500	107.21138			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.62500		104.99039		8.62500	104.96603			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		40.99588		100.00000	40.89657			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.46952			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.20154			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.67671			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.80729			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.26049			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.27375			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.84214			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.31623			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS84	On 28/07/2016	Spot Bond	7.91500	104.95193		7.91500	104.92979			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.55998			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.60193			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.65506		7.83000	103.63343			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.53690			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.58934			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.71978			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.53690			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.58934			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	83.68049		7.16000	103.32291			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.69209			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.68371			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.88492			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.85767			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	102.67990			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.58588			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.53480			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.60193			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	104.07460		8.73000	103.92972			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.52852			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.58934			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.70000	96.61871		8.70000	102.19214			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.53055			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.60421			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.69629			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.67323			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.67995			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.88073			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.87234			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.81459			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.53363			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.54199			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.51885			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.00000		0.00000	100.89575			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.92597			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		9.07500	103.41377		9.07500	103.30637			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.78606			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.82270			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond		8.98500	100.26739		8.98500	99.96045			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.00441			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.86976			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.10078			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.95328			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.49020			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.29077			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.60632			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	7.01823		101.06155	7.00107			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.62059			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.66283			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	101.80109			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	102.68826			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.84703			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.57475			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.59580			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.57475			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.59580			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.60632			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.56213			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.59580			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.71152			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.71152			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.71152			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.87981			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.92188			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.86930			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.71008			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	102.76260			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.74159			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.61500	103.50974		7.61500	103.48865			0.00	0	650,000,000.00
TL20	On 22/02/2020	Spot Bond	9.42500	91.75322		9.42500	91.69950			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL20/R207	On 25/11/2020	Spot Bond	10.00000		105.50600	10.00000	105.47800				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.87000		104.80249	7.87000	104.78015				0.00	0	27,310,000,000.00
TN20	On 17/09/2020	Spot Bond	9.29500		108.42683	9.29500	108.39962				0.00	0	20,300,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.13077	100.00000	1.12803				0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.54500		109.16923	9.54500	109.14111				0.00	0	11,500,000,000.00
TN25	On 19/08/2025	Spot Bond	9.70000		102.28578	9.70000	102.25946				0.00	0	17,060,000,000.00
TN27	On 14/11/2027	Spot Bond	9.78500		94.88577	9.78500	94.86074				0.00	0	8,510,000,000.00
TN30	On 09/10/2030	Spot Bond	10.12000		105.49721	10.12000	105.46861				0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.56000		104.26606	10.56000	104.23659				0.00	0	1,500,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.51190				0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000	0.00000	100.88536				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.01255				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.03791				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.04050				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.16553				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.42472				0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000	0.00000	101.03923				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.08673				0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.50600	10.00000	105.47800				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.00001				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.00001				0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.87636				0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.00000	0.00000	99.86786				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR30		On 31/12/2099	Spot Bond	10.00000	100.16075	10.00000	100.13394			0.00	0	0.00
TR31		On 31/12/2099	Spot Bond	9.75000	100.15674	9.75000	100.13060			0.00	0	0.00
TR32		On 31/12/2099	Spot Bond	100.00000	10.15612	100.00000	10.12994			0.00	0	0.00
TRAA1		On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.40816			0.00	0	0.00
TRAA2		On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.43332			0.00	0	0.00
TRAB1		On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.44727			0.00	0	0.00
TRAC1		On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.45007			0.00	0	0.00
TRAD1		On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.52798			0.00	0	0.00
TRAE1		On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.69905			0.00	0	0.00
TSE01U		On 31/07/2019	Spot Bond	100.00000	12.54607	100.00000	12.51567			0.00	0	0.00
TSP156		On 22/01/2015	Spot Bond	0.00000	100.00000	0.00000	99.71918			0.00	0	0.00
TSP158		On 05/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.40583			0.00	0	0.00
TSP160		On 19/02/2015	Spot Bond	0.00000	100.00000	0.00000	98.01884			0.00	0	0.00
TSP161		On 05/03/2015	Spot Bond	0.00000	100.00000	0.00000	98.90007			0.00	0	0.00
TSP163		On 19/03/2015	Spot Bond	0.00000	100.00000	0.00000	98.66222			0.00	0	0.00
TSP164		On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	98.41438			0.00	0	0.00
TSP166		On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	98.16936			0.00	0	0.00
TSP167		On 28/05/2015	Spot Bond	0.00000	100.00000	0.00000	97.43649			0.00	0	0.00
TSP168		On 11/06/2015	Spot Bond	0.00000	100.00000	0.00000	97.17162			0.00	0	0.00
TSP169		On 08/01/2015	Spot Bond	0.00000	100.00000	0.00000	99.94819			0.00	0	0.00
TSP170		On 09/07/2015	Spot Bond	0.00000	100.00000	0.00000	96.55549			0.00	0	0.00
TSP171		On 23/07/2015	Spot Bond	0.00000	100.00000	0.00000	96.36124			0.00	0	0.00
TSP172		On 06/08/2015	Spot Bond	0.00000	100.00000	0.00000	96.06866			0.00	0	0.00
TSP173		On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	95.75998			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000		0.00000	95.48414			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.25914			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	96.14684			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000		0.00000	94.42281			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		100.00000		0.00000	93.97979			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	93.60349			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.69080		100.00000	13.65763			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		99.67880		100.00000	99.41579			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		98.39572		100.00000	97.87234			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.44966			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000		100.00000		0.00000	103.14540			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.81181			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.73447			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.61716			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.56164			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.72261			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.70499			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.68736			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000		83.52403		100.00000	83.33333			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.74715			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.77284			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.75597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCM15	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.70553			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.01500	111.52495		9.01500	111.49778			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	100.13130			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.84061			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.14161			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.17805			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.17964			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.14109			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.14493			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00021		100.00000	0.00021			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	7.05500	108.38885		7.05500	108.36809			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.64000	241.60675		1.64000	241.58198			0.00	0	556,200,000.00
WSP1	On 28/05/2015	Spot Bond	6.80500	101.80479		6.80500	101.78631			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.44000	104.31766		7.44000	104.29662			0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.78500	105.40287		7.78500	105.38064			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.10000	104.82449		8.10000	104.80151			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.15500	105.09989		8.15500	105.07669			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.43500	97.00707		6.43500	96.99048			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.36500	95.21247		6.36500	95.19608			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.43500	96.99048		6.43500	96.97390			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.17500	71.64971		7.17500	71.63576			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	57.98287		100.00000	57.87286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond									
			100.00000	30.69106	100.00000	30.63283				0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>5,049,113,027,156,000.00</b>	<b>1,827,687,300</b>	<b>79 485 719 400.00</b>
<b>Grand Total:</b>										<b>5,049,113,125,140,070.00</b>	<b>1,827,728,486</b>	<b>79 489 577 272.00</b>