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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 15/12/2014

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 15/12/2014	Any day expiry		11.67530	11.67530		11.67570	11.67570		15.10	151,778,900.00	13,000	0.00
\$ / R	On 17/12/2014	Any day expiry		11.67700	11.67700		11.67570	11.67570		16.24	0.00	0	0.00
\$ / R	On 17/12/2014	Any day expiry	11.42	Put	5.39990	0.00540	18.26490	0.01826	5.400	20.38	0.00	0	1,500.00
\$ / R	On 19/12/2014	Any day expiry		11.67880	11.67880		11.67570	11.67570		16.50	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	3.09890	0.00310	7.06820	0.00707	3.099	22.95	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	367.74570	0.36775	371.83210	0.37183	367.746	21.04	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	8.94570	0.00895	16.13210	0.01613	8.946	21.04	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry		11.68570	11.68570		11.68330	11.68330		15.01	9,382,680.00	804	172.00
\$ / R	On 23/12/2014	Any day expiry	11.40	Call	309.80010	0.30980	316.56190	0.31656	309.800	16.79	0.00	0	5,000.00
\$ / R	On 23/12/2014	Any day expiry	11.68	Call	107.23130	0.10723	115.58520	0.11559	107.231	15.12	0.00	0	5,000.00
\$ / R	On 05/01/2015	Any day expiry		11.71080	11.71080		11.71070	11.71070		12.86	0.00	0	0.00
\$ / R	On 05/01/2015	Any day expiry	11.04	Call	676.49210	0.67649	679.16700	0.67917	676.492	13.83	0.00	0	5,000.00
\$ / R	On 05/01/2015	Any day expiry	11.28	Put	20.84950	0.02085	26.25750	0.02626	20.849	13.15	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.40	Call	350.05610	0.35006	356.76280	0.35676	350.056	13.07	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.40	Put	39.25610	0.03926	46.06280	0.04606	39.256	13.07	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.58	Put	88.16120	0.08816	96.01380	0.09601	88.161	12.94	0.00	0	1,500.00
\$ / R	On 12/01/2015	Any day expiry		11.72540	11.72540		11.69000	11.69000		12.86	0.00	0	0.00
\$ / R	On 28/01/2015	Any day expiry		11.75780	11.75780		11.75830	11.75830		12.86	0.00	0	3,432.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	7.36120	0.00736	7.92250	0.00792	7.361	13.52	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.15	Put	18.83980	0.01884	20.80670	0.02081	18.840	11.39	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	11.45	Call	386.24540	0.38625	390.91930	0.39092	386.245	12.13	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	1.20400	0.00120	1.41480	0.00141	1.204	21.09	0.00	0	300.00
\$ / R	On 30/01/2015	Any day expiry			11.76170	11.76170	11.76220	11.76220		12.90	9,419,905.20	804	268.00
\$ / R	On 30/01/2015	Any day expiry	11.62	Call	287.01360	0.28701	292.47610	0.29248	287.014	12.60	0.00	0	10,000.00
\$ / R	On 30/01/2015	Any day expiry	11.64	Call	275.95990	0.27596	281.49560	0.28150	275.960	12.64	0.00	0	10,000.00
\$ / R	On 25/02/2015	Any day expiry			11.81300	11.81300	11.81330	11.81330		13.04	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	13.55120	0.01355	14.00880	0.01401	13.551	12.40	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	41.11980	0.04112	42.25300	0.04225	41.120	11.80	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	381.53110	0.38153	385.18080	0.38518	381.531	12.60	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	7.15280	0.00715	7.92050	0.00792	7.153	21.52	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.81490	11.81490	11.81530	11.81530		13.04	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.81690	11.81690	11.81730	11.81730		13.06	0.00	0	1,263.00
\$ / R	On 12/03/2015	Any day expiry			11.84270	11.84270	11.84320	11.84320		13.20	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.85070	11.85070	11.85120	11.85120		13.16	969,730,930.30	81,829	1,143,363.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	3.94830	0.00395	4.06080	0.00406	3.948	14.59	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	5.37730	0.00538	5.50300	0.00550	5.377	13.45	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	7.15310	0.00715	7.28820	0.00729	7.153	12.48	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	10.96950	0.01097	11.12940	0.01113	10.970	11.76	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	13.35580	0.01336	13.53700	0.01354	13.356	11.76	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	15.56540	0.01557	15.76560	0.01577	15.565	11.76	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	16.16350	0.01616	16.36800	0.01637	16.163	11.76	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	23.26470	0.02326	23.51970	0.02352	23.265	11.77	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	883.44570	0.88345	884.25470	0.88425	883.446	11.77	0.00	0	25,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	670.94300	0.67094	671.88400	0.67188	670.943	11.79	3,354,715.00	5,000	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	82.49600	0.08250	83.09700	0.08310	82.496	11.90	1,814,912.00	22,000	12,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	561.82410	0.56182	563.28980	0.56329	561.824	12.13	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	117.52410	0.11752	118.56860	0.11857	117.524	12.17	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	131.00780	0.13101	132.21440	0.13221	131.008	12.27	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	471.44040	0.47144	473.48330	0.47348	471.440	12.45	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	465.41760	0.46542	467.50110	0.46750	465.418	12.47	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	164.71760	0.16472	166.30110	0.16630	164.718	12.47	0.00	0	200.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	436.16700	0.43617	438.46510	0.43847	436.167	12.59	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.61	Put	189.79000	0.18979	191.63100	0.19163	189.790	12.61	0.00	0	1,070.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	241.08940	0.24109	243.39280	0.24339	241.089	12.86	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	311.01640	0.31102	314.32460	0.31432	311.016	13.16	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.99	Call	260.41230	0.26041	263.89850	0.26390	260.412	13.70	0.00	0	1,070.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	257.14950	0.25715	260.64750	0.26065	257.150	13.74	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	406.44950	0.40645	409.44750	0.40945	406.449	13.74	0.00	0	598.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	789.73700	0.78974	792.74130	0.79274	789.737	15.68	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	140.43700	0.14044	143.94130	0.14394	140.437	15.68	772,403.50	5,500	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	128.39210	0.12839	131.80220	0.13180	128.392	16.00	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	124.21180	0.12421	127.58390	0.12758	124.212	16.12	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	99.32880	0.09933	102.43380	0.10243	99.329	16.95	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	79.08100	0.07908	81.89650	0.08190	79.081	17.87	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	28.69940	0.02870	30.17670	0.03018	28.699	21.86	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.87290	11.87290	11.87370	11.87370		13.18	0.00	0	2,685.00

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\$ / R	On 27/03/2015	Any day expiry	10.80	Put	20.87160	0.02087	20.73410	0.02073	20.872	11.93	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	44.03510	0.04404	44.23210	0.04423	44.035	11.89	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	59.99970	0.06000	60.45920	0.06046	60.000	11.87	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	461.91760	0.46192	463.85610	0.46386	461.918	12.65	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	359.18200	0.35918	363.04170	0.36304	359.182	13.09	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	29.93450	0.02993	29.77810	0.02978	29.934	24.59	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.88300	11.88300	11.88390	11.88390		13.30	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	71.87420	0.07187	71.71590	0.07172	71.874	11.89	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	226.83530	0.22684	230.41760	0.23042	226.835	14.55	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.93770	11.93770	11.93920	11.93920		13.35	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	32.29800	0.03230	31.83800	0.03184	32.298	12.05	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	76.77850	0.07678	75.22350	0.07522	76.779	11.91	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	360.73310	0.36073	363.90230	0.36390	360.733	13.52	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	52.00870	0.05201	56.60270	0.05660	52.009	25.18	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.99640	11.99640	11.99860	11.99860		13.37	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	41.22850	0.04123	40.13030	0.04013	41.229	12.05	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	56.83010	0.05683	55.50520	0.05551	56.830	11.98	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	88.83510	0.08884	87.15130	0.08715	88.835	11.89	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	467.35360	0.46735	469.57680	0.46958	467.354	13.11	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	355.21140	0.35521	358.68270	0.35868	355.211	14.08	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	76.76830	0.07677	80.86230	0.08086	76.768	26.18	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			12.02270	12.02270	12.02520	12.02520		13.32	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			12.02880	12.02880	12.03130	12.03130		13.46	112,264,790.40	9,333	88,811.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	42.84160	0.04284	40.94790	0.04095	42.842	12.36	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	44.11390	0.04411	42.11240	0.04211	44.114	12.30	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	47.46370	0.04746	45.18280	0.04518	47.464	12.16	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	67.56990	0.06757	66.17590	0.06618	67.570	11.97	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	70.44600	0.07045	68.93040	0.06893	70.446	11.96	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	126.29800	0.12630	122.46510	0.12247	126.298	11.86	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	150.90340	0.15090	146.10960	0.14611	150.903	11.82	0.00	0	8,300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.45	Put	164.46850	0.16447	163.77070	0.16377	164.468	11.80	0.00	0	2,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	183.31220	0.18331	182.61130	0.18261	183.312	11.94	0.00	0	4,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	653.28640	0.65329	655.08160	0.65508	653.286	12.22	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Call	549.10990	0.54911	550.93110	0.55093	549.110	12.77	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	296.81920	0.29682	301.39300	0.30139	296.819	15.14	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	282.04390	0.28204	286.70100	0.28670	282.044	15.37	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	217.83050	0.21783	223.18140	0.22318	217.830	16.56	0.00	0	70,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	189.16360	0.18916	194.66180	0.19466	189.164	17.26	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	162.48360	0.16248	167.75940	0.16776	162.484	17.97	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			12.05760	12.05760	12.06050	12.06050		13.44	0.00	0	1,636.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	51.43130	0.05143	49.80140	0.04980	51.431	12.16	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	100.38810	0.10039	97.93790	0.09794	100.388	11.92	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	347.82130	0.34782	351.18520	0.35119	347.821	14.76	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	89.65560	0.08966	93.86250	0.09386	89.656	26.38	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			12.12650	12.12650	12.13000	12.13000		13.71	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	61.15750	0.06116	58.12320	0.05812	61.158	12.22	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	111.46800	0.11147	107.83890	0.10784	111.468	11.96	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	353.37320	0.35337	354.92480	0.35492	353.373	15.42	0.00	0	250.00

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\$ / R	On 29/07/2015	Any day expiry	16.15	Call	107.35600	0.10736	111.48340	0.11148	107.356	26.17	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.18700	12.18700	12.19110	12.19110		13.78	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	67.75160	0.06775	64.81720	0.06482	67.752	12.21	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	119.26500	0.11927	114.43520	0.11444	119.265	11.96	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	351.43550	0.35144	351.53250	0.35153	351.436	16.03	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	112.09990	0.11210	114.36940	0.11437	112.100	25.89	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.21630	12.21630	12.22060	12.22060		13.75	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.22460	12.22460	12.22900	12.22900		13.87	7,945,990.00	650	26,064.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	50.75860	0.05076	47.14220	0.04714	50.759	12.56	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,678.47300	1.67847	1,679.12100	1.67912	1,678.473	12.51	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	93.03150	0.09303	87.90880	0.08791	93.031	11.97	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,320.25090	1.32025	1,319.47040	1.31947	1,320.251	11.94	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	95.65090	0.09565	90.47040	0.09047	95.651	11.94	0.00	0	34,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	154.96640	0.15497	148.98260	0.14898	154.966	11.99	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	669.13040	0.66913	666.67640	0.66668	669.130	13.16	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	494.00400	0.49400	491.85210	0.49185	494.004	14.59	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	365.07560	0.36508	364.14530	0.36415	365.076	16.19	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	236.76530	0.23677	237.03810	0.23704	236.765	18.69	0.00	0	85,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	189.54180	0.18954	190.83800	0.19084	189.542	20.16	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.25410	12.25410	12.25920	12.25920		13.84	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	75.01090	0.07501	70.70510	0.07071	75.011	12.22	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	125.42710	0.12543	119.72190	0.11972	125.427	11.92	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	187.03030	0.18703	179.90950	0.17991	187.030	12.03	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	351.73670	0.35174	351.30370	0.35130	351.737	16.71	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	255.51220	0.25551	256.18540	0.25619	255.512	18.59	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	125.90120	0.12590	127.86690	0.12787	125.901	25.82	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.31760	12.31760	12.32430	12.32430		13.91	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	80.56380	0.08056	75.85210	0.07585	80.564	12.21	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	131.12530	0.13113	124.68940	0.12469	131.125	11.91	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	354.66800	0.35467	355.08530	0.35509	354.668	17.34	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	141.89940	0.14190	144.56760	0.14457	141.899	25.61	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.37680	12.37680	12.38500	12.38500		14.10	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	86.25730	0.08626	80.99140	0.08099	86.257	12.24	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	131.99670	0.13200	124.79790	0.12480	131.997	11.77	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	355.19120	0.35519	356.35840	0.35636	355.191	17.89	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	134.91110	0.13491	137.99840	0.13800	134.911	25.40	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.40430	12.40430	12.41320	12.41320		14.05	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.41060	12.41060	12.41980	12.41980		14.04	0.00	0	35,582.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,566.63650	1.56664	1,569.46770	1.56947	1,566.636	12.03	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	106.03650	0.10604	99.66770	0.09967	106.036	12.03	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,523.12100	1.52312	1,525.66060	1.52566	1,523.121	11.96	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,356.03140	1.35603	1,357.28520	1.35729	1,356.031	11.80	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,207.91270	1.20791	1,207.71020	1.20771	1,207.913	11.96	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	528.13670	0.52814	527.67200	0.52767	528.137	15.65	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	505.98440	0.50598	505.74020	0.50574	505.984	15.91	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	485.30480	0.48530	485.29100	0.48529	485.305	16.17	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	441.07310	0.44107	441.61370	0.44161	441.073	16.79	0.00	0	40,051.00
\$ / R	On 21/12/2015	Any day expiry			12.43190	12.43190	12.44120	12.44120		14.16	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	10.80	Put	90.73740	0.09074	85.29090	0.08529	90.737	12.25	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	136.96050	0.13696	129.57540	0.12958	136.960	11.81	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	353.82500	0.35383	355.59210	0.35559	353.825	18.44	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	134.38630	0.13439	137.45390	0.13745	134.386	25.42	0.00	0	300.00
\$ / R	On 11/03/2016	Any day expiry			12.60530	12.60530	12.61120	12.61120		14.48	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.61170	12.61170	12.61750	12.61750		14.47	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.79800	12.79800	12.61300	12.61300		14.78	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.80660	12.80660	12.80850	12.80850		14.78	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			13.00780	13.00780	12.61510	12.61510		15.00	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.01640	13.01640	13.01420	13.01420		14.99	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.20050	13.20050	12.65000	12.65000		15.17	3,295,253.50	251	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.21130	13.21130	13.20520	13.20520		15.17	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.85070	11.85070	11.85120	11.85120		13.16	319,968.90	27	1,492.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	64,812.86820	0.64813	64,916.47010	0.64916	64,812.868	11.85	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.02880	12.02880	12.03130	12.03130		13.46	0.00	0	98.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.22460	12.22460	12.22900	12.22900		13.87	0.00	0	25.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.41060	12.41060	12.41980	12.41980		14.04	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry			18.38710	18.38710	18.46890	18.46890		12.22	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	208.62340	0.20862	182.97290	0.18297	208.623	11.92	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	357.84160	0.35784	318.23110	0.31823	357.842	12.39	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	441.07060	0.44107	396.67500	0.39667	441.071	12.61	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	5.37550	0.00538	6.27380	0.00627	5.375	18.51	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	2.49700	0.00250	2.97970	0.00298	2.497	20.13	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	2.44390	0.00244	2.91840	0.00292	2.444	20.18	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.53980	18.53980	18.62220	18.62220		12.63	17,390,332.40	938	38,187.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	27.07460	0.02707	26.96380	0.02696	27.075	13.00	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	42.11030	0.04211	39.89630	0.03990	42.110	12.54	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	307.40990	0.30741	339.87020	0.33987	307.410	13.50	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	245.39090	0.24539	273.15400	0.27315	245.391	13.98	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	171.71580	0.17172	194.25820	0.19426	171.716	14.67	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.80470	18.80470	18.89120	18.89120		13.26	0.00	0	5,582.00
£ / R	On 14/09/2015	Foreign Exchange Future			19.09960	19.09960	19.19070	19.19070		13.71	0.00	0	710.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.38590	19.38590	19.48470	19.48470		13.99	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09999	0.09999	0.09976	0.09976		13.52	0.00	0	3,826.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10160	0.10160	0.10138	0.10138		13.43	0.00	0	15,106.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10341	0.10341	0.10321	0.10321		15.25	0.00	0	0.00
€ / R	On 18/12/2014	Any day expiry			14.61990	14.61990	14.64540	14.64540		15.18	72,311,500.00	5,000	0.00
€ / R	On 18/12/2014	Any day expiry	14.34	Call	289.53230	0.28953	326.49370	0.32649	289.532	16.33	0.00	0	5,000.00
€ / R	On 23/02/2015	Any day expiry			14.69080	14.69080	14.71560	14.71560		12.19	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	458.36910	0.45837	475.98200	0.47598	458.369	11.69	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	177.56910	0.17757	170.38200	0.17038	177.569	11.69	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			14.73960	14.73960	14.76480	14.76480		12.33	9,477,562.80	643	75,637.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	15.69260	0.01569	13.70870	0.01371	15.693	11.42	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	45.93140	0.04593	43.26040	0.04326	45.931	11.14	0.00	0	15,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	73.93770		0.07394		71.25310	0.07125	73.938	11.00	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	78.27700		0.07828		75.47550	0.07548	78.277	11.03	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	141.64370		0.14164		0.00000	0.00000	141.644	11.44	2,832,874.00	20,000	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	271.63030		0.27163		284.32150	0.28432	271.630	13.10	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	257.34550		0.25735		269.34740	0.26935	257.345	13.26	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	208.03190		0.20803		217.47170	0.21747	208.032	13.87	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	201.60610		0.20161		210.68950	0.21069	201.606	13.96	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	195.40600		0.19541		204.14670	0.20415	195.406	14.05	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	193.38870		0.19339		0.00000	0.00000	193.389	14.08	7,735,548.00	40,000	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	185.56100		0.18556		193.74380	0.19374	185.561	14.21	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	160.95460		0.16095		167.70060	0.16770	160.955	14.64	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			14.94360		14.94360		14.97140	14.97140		12.73	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	778.61040		0.77861		794.04860	0.79405	778.610	11.68	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.97290		14.97290		15.00110	15.00110		12.71	823,509.50	55	11,094.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	48.58700		0.04859		41.73910	0.04174	48.587	11.80	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	411.31760		0.41132		420.25060	0.42025	411.318	13.71	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			15.23600		15.23600		15.26710	15.26710		13.16	0.00	0	6,713.00
€ / R	On 11/12/2015	Foreign Exchange Future			15.49410		15.49410		15.53150	15.53150		13.45	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	150.71040		0.15071		126.80970	0.12681	150.710	11.42	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	560.08140		0.56008		561.61830	0.56162	560.081	15.50	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			533.04200		533.04200		533.49000	533.49000			0.00	0	0.00
AL12	On 07/05/2015	Index Future			541.53200		541.53200		541.99400	541.99400			0.00	0	0.00
AL37	On 05/02/2015	Index Future			446.98900		446.98900		447.23100	447.23100			0.00	0	116.00
AL37	On 07/05/2015	Index Future			454.10900		454.10900		454.36000	454.36000			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			528.93000		528.93000		529.42500	529.42500			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			537.35500		537.35500		537.86400	537.86400			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			482.28100		482.28100		482.61100	482.61100			0.00	0	654.00
ALBI	On 07/05/2015	Index Future			489.96300		489.96300		490.30400	490.30400			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			498.39400		498.39400		498.74500	498.74500			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.66170		9.66170		9.71420	9.71420		11.38	48,337,485.10	5,003	22,001.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	111.39730		0.11140		95.57770	0.09558	111.397	11.47	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	203.52720		0.20353		227.65420	0.22765	203.527	11.52	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	72.24490		0.07224		83.01340	0.08301	72.245	12.96	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.74910		9.74910		9.80410	9.80410		11.15	0.00	0	7,620.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.85080		9.85080		9.90820	9.90820		12.02	0.00	0	600.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.19770		10.19770		10.22580	10.22580		10.99	0.00	0	75.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			10.32940		10.32940		10.35930	10.35930		11.40	0.00	0	0.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			345.17770		345.17770		340.33590	340.33590			1,260,000.00	10,000	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAGB	On 05/01/2015	Can-Do Future	172.07820		172.07820		211.10710	211.10710			0.00	0	5,000.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.27800		12.27800		12.29910	12.29910		13.02	0.00	0	2,308.00
CHF / R	On 12/06/2015	Foreign Exchange Future	12.47830		12.47830		12.50210	12.50210		13.43	0.00	0	6,452.00
CNH / R	On 16/03/2015	Foreign Exchange Future	1.89210		1.89210		1.89270	1.89270		12.05	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future	1.90650		1.90650		1.90760	1.90760		12.39	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 05/02/2015	Bond Future	125.16017		125.16017		125.17656	125.17656			0.00	0	0.00
EL28	On 07/05/2015	Bond Future	125.65474		125.65474		125.67241	125.67241			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	9.53842		85.46251		9.52393	85.57068			0.00	0	6,220.00
ES33	On 07/05/2015	Bond Future	9.62302		83.03620		9.60799	83.14671			0.00	0	0.00
ES33	On 06/08/2015	Bond Future	9.69565		84.48155		9.68013	84.59412			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	480.59100		480.59100		480.87700	480.87700			14,417,730.00	3	431.00
GOVI	On 07/05/2015	GOVI	488.24600		488.24600		488.54200	488.54200			0.00	0	130.00
GOVI	On 06/08/2015	GOVI	496.64600		496.64600		496.95300	496.95300			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	118.70060		118.70060		118.71754	118.71754			0.00	0	16.00
I2025	On 07/05/2015	Bond Future	120.60142		120.60142		120.61962	120.61962			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 05/02/2015	Bond Future	126.59059		126.59059		126.60853	126.60853			0.00	0	3,701.00
I2038	On 07/05/2015	Bond Future	128.61763		128.61763		128.63698	128.63698			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	129.86219		129.86219		128.57595	128.57595			0.00	0	5,889.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2046	On 07/05/2015		Bond Future	130.57269	130.57269		129.26670	129.26670			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	137.39435	137.39435		137.41374	137.41374			0.00	0	2,640.00
I2050	On 07/05/2015		Bond Future	139.59428	139.59428		139.61514	139.61514			0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 05/02/2015		Index Future	225.63400	225.63400		226.00400	226.00400			0.00	0	1,093.00
IGOV	On 07/05/2015		Index Future	229.24600	229.24600		229.62500	229.62500			0.00	0	81.00
IGOV	On 06/08/2015		Index Future	233.20900	233.20900		233.59600	233.59600			0.00	0	0.00
ILBI	On 05/02/2015		Index Future	611.16700	611.16700		611.97900	611.97900			0.00	0	157.00
ILBI	On 07/05/2015		Index Future	621.13700	621.13700		621.97000	621.97000			0.00	0	0.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139		8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.09000	93.91000		6.09000	93.91000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015		Jibar Tradeable Future	6.11000	93.89000		6.09000	93.91000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015		Jibar Tradeable Future	6.22000	93.78000		6.20000	93.80000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.28000	93.72000		6.24000	93.76000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	6.34000	93.66000		6.30000	93.70000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.43000	93.57000		6.38000	93.62000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.53000	93.47000		6.47000	93.53000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.67000	93.33000		6.63000	93.37000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.90000	93.10000		6.84000	93.16000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.04000	92.96000		6.98000	93.02000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.18000	92.82000		7.11000	92.89000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.31000	92.69000		7.24000	92.76000			0.00	0	0.00
KES / R	On 16/03/2015		Foreign Exchange Future	0.12840	0.12840		0.12730	0.12730			0.00	0	8.00
NGN / R	On 16/03/2015		Foreign Exchange Future	0.06410	0.06410		0.06330	0.06330		21.17	0.00	0	332.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05600	0.05600		0.05570	0.05570			0.00	0	56,554.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.24380	1.24380		1.24580	1.24580			0.00	0	60.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.24480	1.24480		1.24680	1.24680			0.00	0	200.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 05/02/2015		Bond Future	7.99983	120.37587		7.99510	120.41624		7.58	30,093,967.50	250	45,417.00
R186	On 05/02/2015	8.00	Put	1,373.19000	1.37319		1,392.41000	1.39241	1,373.190	7.58	0.00	0	6,500.00
R186	On 05/02/2015	8.05	Put	1,172.85000	1.17285		1,193.76000	1.19376	1,172.850	7.60	0.00	0	6,500.00
R186	On 05/02/2015	9.00	Put	13.15000	0.01315		15.76000	0.01576	13.150	8.07	13,807.50	1,050	9,600.00
R186	On 07/05/2015		Bond Future	8.05545	122.29345		8.05043	122.33543		7.53	0.00	0	1.00
R186	On 06/08/2015		Bond Future	8.09459	119.12042		8.08938	119.16317		7.90	0.00	0	0.00
R186	On 06/08/2015	8.90	Put	891.10000	0.89110		896.76000	0.89676	891.100	8.33	0.00	0	2,500.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 05/11/2015	Bond Future			8.11441		121.30763		8.10862	121.35432		7.66	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	1,162.08000		1.16208		1,164.58000	1.16458	1,162.080	8.11	0.00	0	2,600.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 05/02/2015	Bond Future			287.41917		287.41917		288.09805	288.09805			0.00	0	898.00
R197	On 07/05/2015	Bond Future			292.02140		292.02140		292.71351	292.71351			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 05/02/2015	Bond Future			237.48873		237.48873		238.21727	238.21727			0.00	0	50,884.00
R202	On 07/05/2015	Bond Future			241.29134		241.29134		242.03369	242.03369			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			7.81476		103.10136		7.79465	103.21968		5.56	0.00	0	11,167.00
R2023	On 07/05/2015	Bond Future			7.87174		100.81971		7.85064	100.94060		5.94	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.90946		102.57408		7.88739	102.69720		5.98	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	268.66000		0.26866		261.90000	0.26190	268.660	6.36	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			6.91953		106.46971		6.91420	106.48241		1.79	0.00	0	14,661.00
R203	On 05/02/2015	Bond Future	7.69	Call	1,817.99000		1.81799		1,831.21000	1.83121	1,817.990	1.98	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.97400		103.99926		6.96767	104.01297		1.82	0.00	0	0.00
R203	On 06/08/2015	Bond Future			6.96766		105.80930		6.96044	105.82336		1.73	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			8.45162		96.42039		8.43171	96.58344			0.00	0	4,665.00
R2030	On 07/05/2015	Bond Future			8.51236		97.95676		8.49172	98.12323			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			8.61835		99.73001		8.60359	99.85793			0.00	0	15.00
R2032	On 07/05/2015	Bond Future			8.67925		97.16370		8.66395	97.29442			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.72726		98.85520		8.71148	98.98834			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			8.70060		98.27941		8.68581	98.42119			0.00	0	36,001.00
R2037	On 07/05/2015	Bond Future			8.75963		99.84552		8.74434	99.99025			0.00	0	500.00
R2037	On 06/08/2015	Bond Future			8.80812		97.32329		8.79237	97.47070			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 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	7.19080	103.79245		7.18051	103.82719		2.81	0.00	0	10,809.00
R204	On 07/05/2015		Bond Future	7.25248	105.44591		7.24109	105.48205		2.80	0.00	0	0.00
R204	On 06/08/2015		Bond Future	7.27717	103.24167		7.26477	103.27854		2.90	0.00	0	0.00
R204	On 06/08/2015	8.41	Put	114.05000	0.11405		113.34000	0.11334	114.050	3.11	0.00	0	699.00
R204	On 21/12/2018		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 05/02/2015		Bond Future	8.83019	99.40297		8.82050	99.50310			19,880,594.00	200	6,042.00
R2044	On 07/05/2015		Bond Future	8.88859	100.98690		8.87855	101.08941			0.00	0	0.00
R2044	On 06/08/2015		Bond Future	8.93715	98.35926		8.92681	98.46373			0.00	0	0.00
R2048	On 05/02/2015		Bond Future	8.80555	103.33714		8.79586	103.44036			3,100,114.20	30	43,226.00
R2048	On 07/05/2015		Bond Future	8.85913	100.55297		8.84912	100.65842			0.00	0	0.00
R2048	On 06/08/2015		Bond Future	8.90241	102.30286		8.89211	102.41033			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	7.46212	99.65111		7.44169	99.73371		3.73	0.00	0	32,274.00
R207	On 07/05/2015		Bond Future	7.53059	101.23881		7.50864	101.32353		3.72	0.00	0	0.00
R207	On 07/05/2015	7.73	Call	1,401.06000	1.40106		1,464.36000	1.46436	1,401.060	3.85	0.00	0	66.00
R207	On 06/08/2015		Bond Future	7.57068	99.35624		7.54721	99.44254		3.87	0.00	0	0.00
R207	On 06/08/2015	7.46	Call	1,034.39000	1.03439		1,081.80000	1.08180	1,034.390	3.86	0.00	0	70.00
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	7.59461	98.37256		7.57950	98.44380		4.55	0.00	0	51,071.00
R208	On 07/05/2015		Bond Future	7.65478	96.54007		7.63872	96.61314		4.76	0.00	0	0.00
R208	On 06/08/2015		Bond Future	7.69119	98.22038		7.67423	98.29483		4.76	0.00	0	0.00
R208	On 06/08/2015	8.85	Put	192.38000	0.19238		189.47000	0.18947	192.380	5.09	0.00	0	198.00
R208	On 05/11/2015		Bond Future	7.69976	96.62024		7.68127	96.69857		4.80	0.00	0	0.00
R208	On 05/11/2015	8.48	Put	645.46000	0.64546		633.94000	0.63394	645.460	5.10	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	8.62346	79.36873		8.60866	79.48625		10.95	0.00	0	29,898.00
R209	On 07/05/2015		Bond Future	8.67636	77.48532		8.66108	77.60533		11.97	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 06/08/2015	Bond Future		8.71780	78.83421		8.70211	78.95633		12.17	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	530.78000	0.53078	526.21000	0.52621	530.780	12.86	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 05/02/2015	Bond Future		177.79663	177.79663		177.82201	177.82201			0.00	0	628.00
R210	On 07/05/2015	Bond Future		178.56842	178.56842		178.59541	178.59541			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		131.73692	131.73692		132.16828	132.16828			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future		133.84656	133.84656		134.28582	134.28582			0.00	0	0.00
R211	On 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 05/02/2015	Bond Future		136.92614	136.92614		137.25804	137.25804			0.00	0	13,564.00
R212	On 07/05/2015	Bond Future		139.11884	139.11884		139.45714	139.45714			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		8.49704	90.16075		8.48225	90.27711		9.36	0.00	0	22,096.00
R213	On 07/05/2015	Bond Future		8.55235	88.05269		8.53704	88.17156		10.21	0.00	0	0.00
R213	On 06/08/2015	Bond Future		8.59538	89.58497		8.57961	89.70594		10.35	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		8.71411	80.26645		8.70441	80.34722		11.58	4,013,322.50	50	11,529.00
R214	On 07/05/2015	Bond Future		8.76533	78.25393		8.75530	78.33660		12.67	0.00	0	0.00
R214	On 06/08/2015	Bond Future		8.80617	79.61573		8.79587	79.69989		12.89	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		21,929.11000	21,929.11000		21,949.78000	21,949.78000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future		4.97060	4.97060		5.05610	5.05610		8.62	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future		4.94780	4.94780		5.03800	5.03800		8.51	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future		1.78960	1.78960		1.78650	1.78650			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future		1.74900	1.74900		1.74910	1.74910			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Total for Derivatives :</b>											<b>1,501,768,796.30</b>	<b>222,420</b>	<b>3 721 741.00</b>
<b><u>i-Bonds</u></b>													
AA02	On 28/03/2016	Spot Bond			0.00000	100.00000	0.00000	101.46437			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond			6.97500	102.09508	6.97500	102.07609			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond			0.00000	100.00000	0.00000	99.88283			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond			8.33000	105.54173	8.33000	105.51793			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond			0.00000	100.00000	0.00000	101.32926			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond			9.01000	103.94621	9.01000	103.92105			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond			10.00000	103.94300	10.00000	103.91600			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond			0.00000	100.00000	0.00000	100.52040			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond			0.00000	100.00000	0.00000	100.60458			0.00	601,000,000	601,000,000.00
AB013	On 21/11/2018	Spot Bond			9.19500	97.72079	9.19500	97.69652			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond			100.00000	10.75072	100.00000	10.70343			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond			10.84000	100.84922	10.84000	100.81981			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond			7.09500	102.10494	7.09500	102.08547			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond			0.00000	100.00000	0.00000	101.54680			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond			8.67000	104.67307	8.67000	104.64854			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond			10.00000	105.01100	10.00000	104.98400			0.00	0	0.00
ABCPi3	On 07/12/2023	Spot Bond			2.31000	125.88365	2.31000	272.13945			0.00	0	900,000,000.00
ABFN04	On 25/02/2015	Spot Bond			0.00000	100.00000	0.00000	100.73041			0.00	0	22,100,000,000.00
ABFN06	On 17/03/2016	Spot Bond			0.00000	100.00000	0.00000	100.55078			0.00	8,250,000,000	2,750,000,000.00
ABFN07	On 17/03/2018	Spot Bond			0.00000	100.00000	0.00000	100.01891			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond			0.00000	100.00000	0.00000	100.01976			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond			0.00000	100.00000	0.00000	100.02020			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.39432			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.13068			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.83311			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	82.74114		100.00000	82.55686			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.05000	173.14358		2.05000	173.13389			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	162.97191		2.76000	162.95976			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	173.88111		2.17000	173.87087			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	185.92986		1.82000	185.92061			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.86625	79.00403		7.86625	78.98764			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.86625	79.00403		7.86625	78.98764			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	94.84000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.91928			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	101.44938			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.33091			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	90.12000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	7.07500	99.96124		7.07500	99.94188			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000	0.00000	89.90000				0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000	0.00000	88.84000				0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.78099				0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.26500	107.91315	7.26500	107.89187				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.36700				0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000	0.00000	87.49000				0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000	0.00000	86.95000				0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.64500	95.07265	2.64500	109.00899				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.39000	102.94707	2.39000	162.16435				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.27000	118.21709	2.27000	216.40338				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	9.36500	92.46305	9.36500	93.21002				0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	97.19000				0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.70000				0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.87992				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	101.01000				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	106.10089	9.63000	106.08257				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	9.36500	108.02436	9.36500	107.99735				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN80	On 31/03/2021	Spot Bond		8.71500	92.11409		8.71500	92.09250			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.71000			0.00	210,000,000	210,000,000.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.06000			0.00	310,000,000	310,000,000.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		9.46000	107.31338		9.46000	107.28628			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	100.15125			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.05017			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.02000	107.73441		8.02000	107.71101			0.00	0	1,580,000,000.00
ABS11	On 09/04/2021	Spot Bond		8.72000	105.20400		8.72000	105.17933			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond		7.13500	101.51085		7.13500	101.49151			0.00	0	1,800,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.79000	97.88536		8.79000	97.86223			0.00	0	740,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.56000	97.09066		9.56000	97.06561			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.55500	104.50114		7.55500	104.47973			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.12000	217.81868		2.12000	275.96028			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.54000	128.23746		1.54000	131.09217			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.15000	130.78276		2.15000	133.40203			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00468		100.00000	0.00466			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	68.44460		100.00000	68.27879			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.42500	104.92503		11.42500	104.89283			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.77777			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.85512		100.00000	6.83833			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.79662			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.06350			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	40.85968		100.00000	40.75961			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.75891			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	66.97459		11.00000	66.95545			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	26.15020		100.00000	26.08615			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	99.91110			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.90224			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.91506			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.91239			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.91121			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.27697			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.27697			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.29589			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.29589			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.25804			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.13327			0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.92791			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.01100		10.00000	104.98400			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.77241			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.91402			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	99.91111			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.90999			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	99.91215			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.91723			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.19000	103.19227		9.19000	103.16653			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.18900			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.83966			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	87.10203			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	180.30839			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	180.35383			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	99.91498			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.92018			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.35531			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.92060			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.83104			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.72664			0.00	0	0.00
ACL142		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.92253			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.01100		10.00000	104.98400			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.54866			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.20909			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	99.91468		0.00		0	0.00	
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.01938		0.00		0	0.00	
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.92518		0.00		0	0.00	
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.92699		0.00		0	0.00	
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.92349		0.00		0	0.00	
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.91681		0.00		0	0.00	
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.92054		0.00		0	0.00	
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.92486		0.00		0	0.00	
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.92370		0.00		0	0.00	
ACL161	On 20/03/2022	Spot Bond	10.23000	102.51148	10.23000	102.48323		0.00		0	0.00	
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.92235		0.00		0	0.00	
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.92433		0.00		0	0.00	
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	120.35334		0.00		0	0.00	
ACL167	On 20/06/2019	Spot Bond	9.27000	101.88934	9.27000	101.86412		0.00		0	0.00	
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.91706		0.00		0	0.00	
ACL169	On 20/06/2017	Spot Bond	1.75000	116.45624	1.75000	116.56483		0.00		0	0.00	
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.04757		0.00		0	0.00	
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.92341		0.00		0	0.00	
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.91205		0.00		0	0.00	
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.90931		0.00		0	0.00	
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.91478		0.00		0	0.00	
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.22545		0.00		0	0.00	
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.33536		0.00		0	0.00	
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.56484		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.91576			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.94952			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.90985			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.91887			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.91415			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.91275			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.32720			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.54955			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.91251			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.91251			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.90056			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.91150			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.90746			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.84159			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.90056			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	95.21973			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.91071			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.90493			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	130.15142			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	131.07705			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.91697			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.91773			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.55086			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.91565			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.92101			0.00	0	142,500,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.91205			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.91686			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.91697			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.91597			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.20663			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.09990			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.06820			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.50138			0.00	0	150,000,000.00
ADCP09	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.38738			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.42190			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	22.60916		100.00000	22.55439			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	11.14218		100.00000	11.10702			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.54246			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.23126			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.35168			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.51213			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.19011			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.80500	99.57335		7.80500	99.55241			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.52617			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.77226			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.64000	102.01984		8.64000	101.99600			0.00	0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.46000	114.21137		9.46000	114.18238			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR03	On 09/03/2016	Spot Bond		7.24500	107.15894		7.24500	107.13787			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond		9.10500	101.40666		9.10500	101.38172			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	13.07216		100.00000	13.04307			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond		9.84500	101.75830		9.84500	101.73129			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.64000	166.51129		2.64000	166.49929			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.27003			0.00	0	150,000,000.00
ANG012	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.19278			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond		100.00000	68.48030		100.00000	68.35206			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.79116			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.16701			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	100.06769			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.55722			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.94182			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	99.91478			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.91605			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.19699			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	103.20500			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	93.20000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.20382		0.00		0	0.00	
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	97.94084		0.00		0	0.00	
ASN022	On 07/12/2033	Spot Bond	2.52000	131.16299	2.52000	298.03587		0.00		0	0.00	
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	97.19868		0.00		0	0.00	
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000	0.00000	107.58871		0.00		0	0.00	
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	98.38825		0.00		0	0.00	
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	97.10229		0.00		0	0.00	
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	94.28140		0.00		0	0.00	
ASN033	On 07/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.26345		0.00		0	0.00	
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.91621		0.00		0	0.00	
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.83368		0.00		0	0.00	
ASN037	On 07/12/2033	Spot Bond	2.53500	164.46232	2.53500	208.35933		0.00		0	0.00	
ASN041	On 21/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ASN35U	On 20/12/2016	Spot Bond	100.00000	26.12716	100.00000	25.96215		0.00		0	0.00	
ASN38U	On 20/12/2017	Spot Bond	100.00000	15.86230	100.00000	15.70232		0.00		0	0.00	
ASN39U	On 20/12/2017	Spot Bond	100.00000	15.95261	100.00000	15.79171		0.00		0	0.00	
ASN40U	On 20/12/2017	Spot Bond	100.00000	15.54625	100.00000	15.38946		0.00		0	0.00	
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.01852		0.00		0	0.00	
BAR002	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.92244		0.00		0	0.00	
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.92353		0.00		0	0.00	
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.69250		0.00		0	110,000,000.00	
BAW11	On 01/10/2018	Spot Bond	8.74000	105.45426	8.74000	105.42948		0.00		0	0.00	
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.03175		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.28469			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.80863			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.50928			0.00	0	120,000,000.00
BAW19	On 05/12/2020	Spot Bond	9.29000		101.57500		9.29000	101.54966			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.50500		105.59579		7.50500	105.57442			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		39.45831		100.00000	39.28479			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	104.56901			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.62000		105.31256		8.62000	105.28815			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.97513		104.24131		10.97513	103.71760			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.98711		102.74287		10.98711	102.66943			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.01893		102.70476		11.01893	102.64509			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.36402			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	11.04981		102.76399		11.04981	102.60640			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.69212		102.77774		11.69212	102.76555			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.41798			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.41798			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.41805			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.22513		102.17622		11.22513	102.23747			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.15884		103.49639		11.15884	102.69496			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.98711		102.74287		10.98711	102.66943			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.06721		103.14629		11.06721	102.84005			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.24057		98.59522		10.24057	102.36444			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.29934			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.28385			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.28385			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.01230			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.12975		103.12116		10.12975	102.73513			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.39500		101.74356		11.39500	101.71251			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.21940			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.32000		75.37387		11.32000	99.60577			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.01231			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.09452			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		90.96172		9.28000	101.98894			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	102.25162			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.14000		71.85483		11.14000	101.99863			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.18717			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.24088			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.24088			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.89380			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.16138			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	102.25588			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.01229			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	102.25588			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.16568			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	102.18074			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	102.25598			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.65227			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.77096				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.97513	104.86310	13.97513	104.35444				0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.18395	103.63399	15.18395	103.61800				0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.03508	103.42606	14.03508	103.28364				0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	102.93835				0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	102.93835				0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	102.93835				0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	103.04549				0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	102.56299				0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	24.43673	100.00000	24.39037				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.69232	100.00000	22.63734				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.65256	100.00000	20.60253				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.74849	100.00000	12.71761				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.74849	100.00000	12.71761				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.41354	100.00000	15.37619				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.35557	100.00000	13.32321				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.15095				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.13149				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.32594				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.40452				0.00	0	140,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.69926	100.00000	8.67795				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.69926	100.00000	8.67795				0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000	91.25000	100.00000	91.02244				0.00	0	2,200,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP89U	On 19/02/2015	Spot Bond	100.00000	85.48009	100.00000	85.28037				0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000	82.76644	100.00000	82.57919				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.02000	104.83301	2.02000	182.12277				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.98000	99.08358	7.98000	157.80853				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.98000	100.41036	7.98000	158.12635				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.36500	99.41800	8.36500	99.39562				0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.74000	99.84835	7.74000	99.82741				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.08970				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.20254				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.22621				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.30509				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.38392				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.60419				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	24.19796	100.00000	24.13934				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	101.02343				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.04337				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.05002				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.12975				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.23596				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	23.67546	100.00000	23.61810				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	23.67546	100.00000	23.61810				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.05452				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.05897			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.06018			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.17000		103.55235		8.17000	103.52945			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.06382			0.00	0	200,000,000.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.07016			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		13.55555	100.00000	100.00000	13.52198			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		13.55555	100.00000	100.00000	13.52198			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000		0.00000	100.77580			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.94000		100.25208		10.94000	100.39375			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		53.82906	100.00000	100.00000	50.09504			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.36034			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.23330			0.00	591,000,000	591,000,000.00
BID06	On 30/06/2019	Spot Bond	8.45000		68.61473		8.45000	105.63081			0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.11154			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	98.72495			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	97.24245			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.49514			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.57158			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.48622			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.51004			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.55326			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.73234			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	101.03517			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BSR11U	On 19/06/2015	Spot Bond	100.00000		81.46340	100.00000	66.47092				0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.24864				0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.28401				0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000		100.00000	0.00000	98.35045				0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000		100.00000	0.00000	98.74411				0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	94.15101				0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000		100.00000	0.00000	99.39837				0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000		100.00000	0.00000	99.29535				0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000		100.00000	0.00000	99.20969				0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000		100.00000	0.00000	98.84219				0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		100.00000	0.00000	93.56170				0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond	0.00000		100.00000	0.00000	98.93165				0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	98.79159				0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000		70.73643	100.00000	70.59961				0.00	0	0.00
BTC014	On 09/01/2015	Spot Bond	0.00000		100.00000	0.00000	99.62337				0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000		100.00000	0.00000	98.53429				0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	98.48649				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		30.02012	100.00000	29.94739				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.02053				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000	0.00000	100.63317				0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.32000		109.83355	9.32000	109.80591				0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	106.79663				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.22000		102.87877	9.22000	102.85316				0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.34000		100.24408	12.34000	100.21093				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	99.69228			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.24000		102.18098		12.24000	102.14799			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.71176			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.21000		101.28133		9.21000	101.25614			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	98.88579			0.00	0	20,000,000.00
CBL18	On 23/08/2019	Spot Bond	12.24000		99.39733		12.24000	99.36525			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.55542			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	98.18186			0.00	0	90,000,000.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.87771			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.04000		94.70642		10.04000	94.68079			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.83000		115.42289		9.83000	115.39263			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.11000		109.26061		10.11000	109.23101			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.99000		117.22498		8.99000	117.19650			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.30924			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.52000		103.29936		11.52000	103.26741			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.27288			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.03077			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.01130		10.00000	104.98390			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.05377			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.89619			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.47646			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.50311			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.41283			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG03	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.93273			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	102.00793			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.09432			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	101.03650			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.02600			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.08149			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.81292			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.91509			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.69658			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	104.68962		10.11000	104.66156			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.54372			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	121.86179		2.76000	121.85272			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	119.00128		3.14000	121.82067			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	102.48700		8.25000	102.46412			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		2.85000	129.09534		2.85000	123.22779			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	126.94075		2.40000	121.17260			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.87955			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.49500	101.49611		8.49500	101.47290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.27116			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.28727			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.54500	101.57166		8.54500	101.54831			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.54500	101.57166		8.54500	101.54831			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.59500	100.38501		8.59500	100.36181			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.91295			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.90377			0.00	0	0.00
CLN230		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.29655			0.00	0	0.00
CLN230/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.01100		10.00000	104.98400			0.00	0	0.00
CLN231		On 17/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.29655			0.00	0	0.00
CLN231/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.01100		10.00000	104.98400			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.71381			0.00	0	0.00
CLN239		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.91187			0.00	2,500,000,000	2,500,000,000.00
CLN240		On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.50108			0.00	0	0.00
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.53143			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	102.94791		9.35000	102.92235			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	102.94791		9.35000	102.92235			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.48009			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.48133			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	100.15263			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.91614			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.96626			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.96890		0.00		0	0.00	
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.91614		0.00		0	0.00	
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.91614		0.00		0	0.00	
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.93188		0.00		0	0.00	
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.70346		0.00		0	0.00	
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.31041		0.00		0	0.00	
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.80719		0.00		0	0.00	
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.80719		0.00		0	0.00	
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.80719		0.00		0	0.00	
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.20554		0.00		0	0.00	
CLN262	On 26/03/2019	Spot Bond	9.07000	104.22804	9.07000	104.20250		0.00		0	0.00	
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.91350		0.00		0	0.00	
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.90076		0.00		0	0.00	
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.28226		0.00		0	0.00	
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.28303		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.32261		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.50630		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.57320		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.50302		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.37474		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.21716		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.12203		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.94432		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.91587		0.00		0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.21104			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.85325			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.96385			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.74173			0.00	0	350,000,000.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.10926			0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.01100		10.00000	104.98400			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.79831			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.74466			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.84223			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	99.90686			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.79796			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.95395			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.95104			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	130.26544			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.21228			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	131.06162			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	129.63147			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	130.54682			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	126.71675			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	127.14675			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.81045			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.64500	96.41819		10.64500	95.06882			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		11.16500	95.82497		11.16500	96.60675			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.86496		0.00		0	0.00	
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	99.89924		0.00		0	0.00	
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.79235		0.00		0	0.00	
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.20548		0.00		0	0.00	
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.15316		0.00		0	0.00	
CLN321	On 30/04/2018	Spot Bond	8.80500	102.78843	8.80500	101.14910		0.00		0	0.00	
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.91150		0.00		0	0.00	
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.21733		0.00		0	0.00	
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	123.64531		0.00		0	0.00	
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.90744		0.00		0	0.00	
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.90581		0.00		0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	99.89946		0.00		0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.91087		0.00		0	0.00	
CLN329	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	93.74786		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.87484		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	78.10612		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.90236		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.86496		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	112.23644		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	112.33009		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.14328		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.88338		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.87573		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.87563		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.89787			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.92259			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.90252			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.13230			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.82917			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.82192			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.07886			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.36077			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.81880			0.00	0	0.00
CLN355		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.06275			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.17355			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.91937			0.00	0	0.00
CLN361		On 20/03/2024	Spot Bond	10.55000	101.73343		10.55000	102.47255			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	9.82500	106.07201		9.82500	106.81878			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.90197			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.07064			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	11.96500	107.71977		11.96500	108.62842			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.14240			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	11.99500	108.46321		11.99500	108.32595			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	10.42500	107.80991		10.42500	107.69089			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.14240			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.20266			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	99.89290			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.91335			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.91150			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.91150			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.94459			0.00	20,000,000	20,000,000.00
CLN376	On 20/03/2021	Spot Bond	9.34000	104.94226		9.34000	104.83647			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.27678			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.90219			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	102.58904		10.55000	102.55991			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	102.69800		11.00000	100.00357			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.17104			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	99.90056			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.18956			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.75500	104.54916		11.75500	104.41728			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	99.89093			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	99.91150			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.29761			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.90548			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.07068			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.45742			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.91861			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.91587			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	99.91095			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN42	On 18/04/2028	Spot Bond	7.01000	39.91543		7.01000	40.52555			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	166.24391			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	8.36500	99.41800		8.36500	143.09839			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.98000	35.86420		7.98000	157.80853			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.98000	36.29678		7.98000	158.12635			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.12229			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.07203			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.58835			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.58835			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.91185			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.91787			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.91674			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.58296			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.90985			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.20548			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.91795			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.91368			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.91423			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.91368			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.53430			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.52621			0.00	0	200,000,000.00
COJ02	On 15/09/2016	Spot Bond	8.87000	107.87254		8.87000	105.98295			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ04	On 05/06/2018	Spot Bond	8.57000	101.60436		8.57000	101.58094			0.00	0	810,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.98000	112.97416		9.98000	112.94393			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.30500	102.59097		8.30500	102.56804			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.55000	108.25626		9.55000	108.22837			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.60500	103.79831		9.60500	103.77156			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.97500	97.09838		9.97500	97.07242			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.71000	98.55372		10.71000	98.52548			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.71000	91.54914		10.71000	91.52290			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.43206			0.00	0	200,000,000.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.36007			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.23155			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	13.76710		100.00000	13.66148			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.47512			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.90218			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.11781			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.35484			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	9.78676		100.00000	9.71167			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	11.79539		100.00000	11.74237			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.31500	99.34848		11.31500	103.39108			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	13.27993		100.00000	13.24704			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	5.79571		100.00000	5.77721			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	14.18033		100.00000	14.13508			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.02119			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.89500	99.69079		7.89500	98.96157			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.39744			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.25893			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.51033			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	59.77114		100.00000	59.32249			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.18701			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.56922			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.95631			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	100.00000		0.00000	102.58053			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	99.06275			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.88360			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.91227			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.86885			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.89891			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.31233			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.54000	102.42953		8.54000	102.40600			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.34500	110.77580		7.34500	110.75386			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.37500	107.83541		8.37500	107.81136			75,375,000,000.00	9,000,000	2,802,400,000.00
DV23	On 27/02/2023	Spot Bond	9.03500	108.57309		9.03500	108.54702			83,122,000,000.00	9,200,000	1,132,700,000.00
DV24	On 18/02/2024	Spot Bond	9.23500	105.98763		9.23500	105.96163			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.39500	108.81012		9.39500	108.78298			8,455,500,000,000.00	900,000,000	750,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.90853			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.47434			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.05525			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.50816			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.10899			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.11059			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.67975			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.99993			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.00232			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.86000	130.34105		7.86000	130.31376		31,440,000,000,000.00	4,000,000,000	2,000,000,000.00	
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	93.91103			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL037	On 31/01/2037	Spot Bond	2.26000	100.42898		2.26000	115.44827			0.00	0	6,100,000,000.00
EL15	On 29/06/2015	Spot Bond	1.20000	100.86166		1.20000	136.31049			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.03000	124.04515		2.03000	124.03822			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	2.04000	111.48955		2.04000	111.48331			0.00	0	4,300,000,000.00
EL30	On 29/07/2030	Spot Bond	2.05000	112.46433		2.05000	112.45808			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.12000	103.21824		2.12000	103.21226			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.24000	100.77581		2.24000	115.83913			0.00	0	4,700,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.44000	108.90340		9.44000	108.87610			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.29000	109.54933		9.29000	109.52185			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.76000	102.98235		9.76000	102.95525			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.02000	94.51222		10.02000	96.89549			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.17000	105.54635		10.17000	104.08589			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.65047			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF002	On 28/05/2018	Spot Bond		0.00000	100.00000		0.00000	94.94358			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.02125			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.89467			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.86046			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.57298			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.81507			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.03048			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	78.44318		100.00000	78.22096			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond		100.00000	93.09673		100.00000	92.87559			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.28500	106.81877		11.28500	106.78691			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.33977			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.05023			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.88131			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.72000	98.71374		9.72000	98.68800			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.62373			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.43578			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.68085			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.72268			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.01100		10.00000	104.98400			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.61322			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.63808			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.60825			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.62897			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.62236			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.61398			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.07500		102.79737		7.07500	102.77774			0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.67000		106.07860		7.67000	106.05667			69,797,000,000.00	9,100,000	5,819,360,600.00
ES23	On 25/01/2023	Spot Bond	8.40500		113.21435		8.40500	113.18902			541,936,749,500.00	64,477,900	5,477,639,600.00
ES26	On 02/04/2026	Spot Bond	8.70000		95.62837		8.70000	95.60601			43,650,510,000,000.00	5,017,300,000	14,321,800,000.00
ES33	On 15/09/2033	Spot Bond	9.48500		84.70527		9.47000	84.79666			900,126,500,000.00	94,900,000	51,645,300,000.00
ES42	On 25/04/2042	Spot Bond	9.53000		91.30272		9.53000	91.27937			0.00	0	19,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.62546			0.00	0	150,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.64495			0.00	0	150,000,000.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.51221			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.29313			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.78129			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.58137			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.89288			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.37565			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.52858			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.31249			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.50047		100.00000	11.47261			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.19239		100.00000	11.16528			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.05725			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	98.62294			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.06446			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.06925			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond		9.24000	97.52329		9.24000	97.49923			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.14865			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.14858			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.15673			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	103.36319			0.00	0	150,000,000.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.36709			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.00000		0.00000	100.37312			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond		10.04000	100.18806		10.04000	100.24308			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.09000	106.10407		10.09000	106.07553			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.90643			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.15000	132.52076		2.15000	133.40203			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.15000	127.36947		2.15000	275.35276			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.36000	105.22038		2.36000	111.84133			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.37000	103.17689		2.37000	162.52645			0.00	0	2,600,000,000.00
FRBI33	On 07/12/2033	Spot Bond		2.16000	120.10116		2.16000	219.85295			0.00	0	1,200,000,000.00
FRBN04	On 15/09/2015	Spot Bond		7.53500	107.71474		7.53500	107.69273			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.76600	64.09147		7.76600	63.44318			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.44700	41.07207		9.44700	40.15256			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.68000	39.78460		9.68000	38.82921			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	83.33333		100.00000	83.14351			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	85.51485		100.00000	85.33055			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.41544			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.90130			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.91514			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.90640			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	99.97931		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	99.97931		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.90056			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	99.90526			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.91925			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	99.90219			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	99.98337		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	99.89597			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	99.87158			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.87540			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	18.33043		100.09221	18.28550			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.91128			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.74280			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.88946			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	99.90843			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	99.90740			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.91584			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.90711			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.87814			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.90876			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	61.50152		13.22500	61.47930			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.91401			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.91390			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.88135			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.90996				0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.59000	96.84176	3.59000	100.18124				0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.90603				0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.90603				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.62508				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.86496				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.06912				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.91150				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.91357				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.08638				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.89870				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.80521				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.07516				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.28795				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.88360				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.90799				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	102.48998				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.91456				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	99.90711				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	99.90711				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.05457				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.61538				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.70375				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.75165				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.01100		10.00000	104.98400			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.41773			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	99.90186			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.40309			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.73329			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.37768			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.38144			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.37749			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.25094			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.37749			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.24588			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.95719			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.35279		8.75000	100.99277			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	103.83509			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	7.95824		100.00000	7.93312			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	7.27912		100.00000	7.25615			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	102.01894			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.72516		100.00000	1.71622			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	99.90384			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	20.12817		100.00000	19.97709			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.90818			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	9.31308		100.00000	9.27122			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	25.97952		100.00000	25.78452			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.90814			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC216	On 07/11/2017	Spot Bond	100.00000		12.12891	100.00000	12.03787				0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.90593				0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.86040				0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.97893				0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.91919				0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.96000		100.24273	2.96000	126.69166				0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.78388				0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.77359				0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.77359				0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.62650				0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	100.00000		50.38657	100.00000	50.00000				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.90807				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	99.90864				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.18392				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.16207				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.49000		117.16208	3.49000	122.51043				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	99.90693				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	99.90597				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.54000		107.71363	3.54000	122.12421				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.52000		105.32367	3.52000	122.27853				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.86000		102.18410	2.86000	127.61519				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.93000		101.48627	2.93000	134.91351				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.30318				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.91935			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.90761			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.70378			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.89185			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.89589			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.90460			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.90471			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	100.05254			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	9.57134	100.00000	100.00000	9.54790			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	34.26352	100.00000	100.00000	34.17867			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	65.06182	100.00000	100.00000	64.85869			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	18.59737	100.00000	100.00000	18.53867			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000	8.66861	100.00000	100.00000	8.55947			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000	12.02914	100.00000	100.00000	11.79911			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.00000	151.98455		5.00000	151.96398			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.64978			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.22031			0.00	0	250,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.31534			0.00	0	100,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.62482			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.98714			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	98.74677			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	99.44304			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.97300	83.74230		1.97300	106.48335			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS101	On 31/01/2038	Spot Bond	2.36000		104.32867		2.36000	137.10836			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.15974			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.59993		10.38000	101.57164			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.59993		10.38000	101.57164			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	101.19127			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.50000		101.91182		2.50000	110.63638			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.47000		211.16333		2.47000	210.29825			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.47000		111.23108		2.47000	111.22363			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.31634			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.50000		210.27108		2.50000	209.40063			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.30979			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.44500		110.99536		2.44500	110.98802			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.56000		109.48066		2.56000	109.47309			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.50578			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	52.54200			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.76887			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.66500		108.39213		2.66500	107.47273			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.62000		114.05966		2.62000	260.82038			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.67000		112.39030		2.67000	258.97682			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.37500		97.99859		2.37500	97.78207			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.70000		160.65475		2.70000	203.53457			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.27000		126.25316		2.27000	272.93858			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS37	On 07/12/2023	Spot Bond	2.16000		127.27600		2.16000	275.15062			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.88000		120.75570		2.88000	261.04965			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.62000		101.89113		2.62000	129.46015			993,504,000,000.00	379,200,000	189,600,000.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.11403			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.15000		133.40980		2.15000	129.32304			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.32437			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.56164			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.95495			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.34000		110.82349		2.34000	110.81647			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		21.60872		104.97509	21.55284			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		25.26591		101.07593	25.20274			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		18.68438		100.44759	18.63792			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		23.82325		100.76967	23.76384			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	1.99000		120.17176		1.99000	120.16521			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.30500		98.02699		2.30500	112.39742			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.66156			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.33500		97.76219		2.33500	112.09372			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.47793			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.36000		125.42357		2.36000	343.54004			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.80902			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.45620			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX15	On 14/03/2015	Spot Bond	6.31500		102.86229		6.31500	102.84476			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.58500		102.74476		7.58500	102.72363			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.97000		103.49080		7.97000	103.46846			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.12000		108.68390		8.12000	108.66014			0.00	0	50,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.63000		102.28574		8.63000	102.26187			0.00	0	960,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.84000		101.47509		8.84000	101.45097			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.43500		92.86336		9.43500	92.83970			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.47000		108.40584		9.47000	108.37829			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.81000		100.81721		9.81000	99.86997			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.28500		96.94552		10.28500	96.91910			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	10.13000		81.45213		10.13000	81.43002			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.93115			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.92850			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.92743			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.92472			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.92042			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.91721			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	99.90331			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	100.52667			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.54929			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.38730			0.00	0	5,000,000.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.56972			0.00	0	90,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.59240			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.61130			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.69433			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.60472			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.71307			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.97000		102.82709		8.97000	102.80232			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	101.08288			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		13.81902		100.00000	13.71300			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		20.34641		100.00000	20.19030			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.40073		100.00000	11.30813			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.01352			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.03456			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.07523			0.00	0	70,000,000.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.12567			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.19567			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	101.38217			0.00	20,000,000	20,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.32589			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.03170			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.14453			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.14467			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	100.59352			0.00	0	300,000,000.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.88408			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	100.45180			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.79449			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.87712			0.00	0	271,800,000.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.31918			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	15.76438		100.00000	15.64605			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.45633			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.05738			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.93446			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.94543			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.12482			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.09307			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	101.25533			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.42607	102.18875		7.42607	98.41090			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	101.31152			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1C5	On 19/07/2015	Spot Bond	8.42625	101.87603		8.42625	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	101.38375			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.87651	101.94924		8.87651	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	101.47199			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	101.34712			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.49153			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.54367			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.88994			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.01100		10.00000	104.98400			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.00000	105.02315		9.00000	104.99802			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.10000	111.04784		8.10000	111.02389			0.00	0	853,400,000.00
HWAY23	On 07/12/2023	Spot Bond	1.97000	129.06605		1.97000	279.02186			0.00	0	1,750,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.97000	131.98382		1.97000	285.32965			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.42500	101.97314		9.42500	101.94762			0.00	0	3,764,400,000.00
HWAY35	On 31/07/2035	Spot Bond	9.42500	101.94631		9.42500	101.92080			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	98.11321		100.00000	97.84946			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	25.51676		100.00000	25.45427			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	64.29540		100.00000	64.13964			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	30.72565		100.00000	30.65122			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	22.49975		100.00000	22.44524			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF07U	On 26/03/2015	Spot Bond	100.00000		98.11321		100.00000	97.84946			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		105.01100		10.00000	104.98400			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.69500		118.78354		1.69500	118.77809			1,696,914,333,000.00	1,001,129,400	09,632,591,100.00
I2038	On 31/01/2038	Spot Bond	1.74000		126.74576		1.74000	126.73979			1,060,317,198,000.00	609,377,700	05,239,502,200.00
I2046	On 31/03/2046	Spot Bond	1.77500		127.41275		1.77500	127.40657			42,648,258,345,000.00	24,027,187,800	07,555,965,400.00
I2050	On 31/12/2050	Spot Bond	1.78500		137.59950		1.78500	137.59285			4,732,071,771,000.00	2,651,020,600	35,488,410,604.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	97.15000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.42500		103.42868		7.42500	103.40800			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.30446			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.30691			0.00	0	1,520,000,000.00
IBL21	On 15/03/2016	Spot Bond	8.09500		104.10724		8.09500	104.08442			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.87000		108.55439		7.87000	108.53124			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.91500		103.29035		7.91500	103.26857			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.92799			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.70000		101.36587		1.70000	130.66439			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.22000		104.52361		2.22000	132.80632			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.68899			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.23000			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.99000		104.05861		7.99000	104.03621			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.29410			0.00	0	300,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.01336			0.00	13,900,000,000	7,450,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.74122			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.01100		10.00000	104.98400			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL45	On 21/12/2018	Spot Bond	8.57000	98.05857		8.57000	98.03610			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.05000	95.88757		9.05000	95.86451			0.00	0	2,560,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.94616			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.07000	99.46919		8.07000	99.44757			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.10000	103.44196		9.10000	103.39345			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.81696			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.95671			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	101.79645		7.90000	101.77503			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.35000	102.35631		8.35000	102.33356			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.05431			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.67861			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.64000	104.66296		7.64000	104.64163			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.31000	106.19629		8.31000	106.17279			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.45500	108.26147		9.45500	108.23429			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.57657			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.06574			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.98313			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	101.00359			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	101.02391			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00651		100.00000	0.00650			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.18244			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.14314			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.69000	99.73269		8.69000	99.70939			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.48839			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG05		On 24/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.50449			0.00	0	0.00
IDCG06		On 24/11/2024	Spot Bond	9.71000	104.97445	9.71000	99.61489			0.00	0	0.00
IDCP01		On 19/04/2015	Spot Bond	5.00000	100.82873	5.00000	100.81515			0.00	0	0.00
IDCP02		On 19/04/2015	Spot Bond	5.00000	100.82873	5.00000	100.81515			0.00	0	0.00
IDCP03		On 31/01/2017	Spot Bond	5.00000	101.91022	5.00000	101.89655			0.00	0	0.00
IDCP04		On 19/10/2017	Spot Bond	5.00000	100.83105	5.00000	100.81737			0.00	0	0.00
IDCP05		On 14/03/2018	Spot Bond	4.00000	101.05584	4.00000	101.04479			0.00	0	0.00
IDCP06		On 17/10/2019	Spot Bond	4.00000	103.37436	4.00000	100.67687			0.00	0	0.00
IDW01U		On 30/06/2016	Spot Bond	100.00000	34.58228	100.00000	34.47431			0.00	0	0.00
IDW02U		On 30/06/2016	Spot Bond	100.00000	34.38718	100.00000	34.27983			0.00	0	0.00
IDW03U		On 30/06/2016	Spot Bond	100.00000	34.38718	100.00000	34.27983			0.00	0	0.00
IFM01		On 31/03/2016	Spot Bond	9.20000	106.61416	9.20000	106.58782			0.00	0	0.00
IHL01		On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.83613			0.00	0	0.00
IHL02		On 29/12/2014	Spot Bond	0.00000	100.00000	0.00000	101.83613			0.00	0	0.00
IHL03		On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.73558			0.00	0	0.00
IKH1D		On 09/12/2028	Spot Bond	100.00000	7.38632	100.00000	7.36803			0.00	0	0.00
IM1002		On 12/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.54661			0.00	0	0.00
IM103U		On 26/01/2015	Spot Bond	100.00000	90.57072	100.00000	90.34653			0.00	0	0.00
IN04		On 15/03/2015	Spot Bond	8.84500	102.31767	8.84500	102.29338			0.00	0	0.00
IN09		On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.66019			0.00	0	0.00
IN191U		On 16/05/2017	Spot Bond	100.00000	14.54022	100.00000	14.50500			0.00	0	0.00
IN253U		On 04/07/2015	Spot Bond	100.00000	65.06182	100.00000	64.85869			0.00	0	0.00
IN262U		On 15/01/2015	Spot Bond	100.00000	93.11224	100.00000	92.87532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN269U	On 25/07/2017	Spot Bond	100.00000		11.18728	100.00000	11.13808				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		22.18118	100.00000	21.97439				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.12837	100.00000	1.12621				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		10.07399	100.00000	9.89795				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		14.20131	100.00000	14.08861				0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000		81.47321	100.00000	81.29176				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		14.47065	100.00000	14.17862				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		21.74897	100.00000	21.20474			1,090,000,000,000,000.00	10,900,000,000	11,000,000,000.00	
INA451	On 17/12/2014	Spot Bond	6.25000		99.96577	6.25000	99.98288				0.00	0	0.00
INA502	On 06/01/2015	Spot Bond	6.25000		99.69273	6.25000	99.57374				0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.35000		99.56695	6.35000	99.44637				0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.35000		99.44637	6.35000	99.32608				0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.35000		99.32608	6.35000	99.20608				0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.35000		99.20608	6.35000	99.08637				0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.40000		99.07924	6.40000	98.95890				0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.45000		98.95085	6.45000	98.82988				0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.45000		98.82988	6.45000	98.70921				0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.45000		98.58883	6.45000	98.46874				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	102.04059				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.97513		103.67452	10.97513	103.30634				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.97513		102.41694	10.97513	102.39649				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	99.91035				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	99.91256				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.36232	6.50000	101.34451				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.90329			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	95.44484			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.06002			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.26809			0.00	0	0.00
ING211/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.01100		10.00000	104.98400			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.90711			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.27941			0.00	0	0.00
ING235		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.92791			0.00	0	0.00
ING236		On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.55616			0.00	0	0.00
ING241		On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.80880			0.00	0	0.00
ING242		On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.68596			0.00	0	0.00
ING243		On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.55360			0.00	0	0.00
ING244		On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.54750			0.00	0	0.00
ING251		On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.40082			0.00	0	0.00
ING257		On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	103.11833			0.00	0	0.00
ING263		On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.14210			0.00	0	0.00
ING270		On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.72027			0.00	0	0.00
ING273		On 28/02/2015	Spot Bond	0.00000	100.00000		0.00000	105.44551			0.00	0	0.00
ING274		On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	103.66961			0.00	0	0.00
ING287		On 25/06/2015	Spot Bond	100.00000	53.31650		100.00000	0.00000			0.00	0	0.00
ING89		On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.16568			0.00	0	0.00
INGR04		On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	104.32658			0.00	0	0.00
INLV01		On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.02350			0.00	0	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IP272U	On 13/01/2015	Spot Bond	100.00000		93.58974		100.00000	93.35038			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.48276			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.01100		10.00000	104.98400			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.38487			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.40285			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.60500		101.99996		8.60500	101.97635			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.61918			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.65758			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	101.68320			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.30826			0.00	0	73,500,000.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.37460			0.00	0	100,000,000.00
IPFC03	On 15/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.45470			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.49000		100.16890		9.49000	100.14324			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.95683			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.56000		105.14629		8.56000	105.12196			0.00	0	1,580,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.52405			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.48473			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	100.89148			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.90917			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.60500		100.86031		8.60500	100.83710			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.49050			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.24312			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.31000		97.52664		3.31000	126.94804			3,958,495,200,000.00	1,195,920,000	797,960,000.00
IV019	On 31/03/2028	Spot Bond	3.55000		142.69039		3.55000	142.67659			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.82539			0.00	0	190,000,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.55586			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.48493			0.00	0	100,000,000.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.04082			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	99.75621			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.69500		98.40197		3.69500	99.25134			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.69500		98.31993		3.69500	105.53632			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.17190			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.84715			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.19000		111.71398		10.19000	111.68331			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.46378			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.65000		141.14213		3.65000	141.12812			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond	6.25000		99.65870		6.25000	99.53980			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond	6.35000		99.53247		6.35000	99.41197			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.35000		99.41197		6.35000	99.29176			0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond	6.35000		99.41197		6.35000	99.17185			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.35000		99.17185		6.35000	99.05222			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.40000		99.04483		6.40000	98.92457			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond	6.45000		98.91626		6.45000	98.79537			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.45000		98.79537		6.45000	98.67478			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond	6.45000		98.67478		6.45000	98.55449			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond	6.45000		98.55449		6.45000	98.43449			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.80518			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.60047			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.01100		10.00000	104.98400			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.33488			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.45436			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.54712			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.53543			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.35321			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.38488			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.39388			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.41186			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.33090			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.24729			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.05115			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.98037			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.63537			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.42165			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.41749			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.64016			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.30774			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.11809			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.94249			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.98188			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.68410			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.72727			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
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.72726			0.00	0	150,000,000.00
IVC036	On 16/07/2019	Spot Bond	8.91000	104.53943		8.91000	105.30300			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	15.43038		100.00000	15.37236			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	12.36391		100.00000	12.30955			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.20885			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.11000	103.92484		9.11000	104.88933			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.07135			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.69557			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.05328			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	102.55256			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.07315			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.28384			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.40500	105.95760		7.40500	101.11593			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.93449			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.59365			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.32779			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	88.23006		100.00000	88.02048			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.06748			0.00	0	1,100,000,000.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	92.92657		100.00000	92.69426			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.11171			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	35.07069		100.00000	34.98573			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.79953			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	91.30057		100.00000	91.07624			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG10U	On 29/01/2015	Spot Bond	100.00000		96.17660	100.00000	95.94030				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		90.07062	100.00000	89.85253				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		81.82854	100.00000	81.64870				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.05946				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.06183				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.21876				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		57.80141	100.00000	57.66139				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.57995				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.16019				0.00	0	200,000,000.00
KW01	On 31/10/2027	Spot Bond	8.36000		141.84570	8.36000	141.81361				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	99.94690				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.78680				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	99.99843				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.36317				0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000	0.00000	99.89600				0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.78557				0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	10.05000		104.09314	10.05000	98.87605				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.01270				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.67000		100.32572	8.67000	100.30258				0.00	0	5,530,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.72000		75.52711	8.72000	98.54212				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.23000		102.85931	9.23000	102.83409				0.00	0	720,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.13940				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.08574				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.92500		100.88185	9.92500	100.85502				0.00	0	1,040,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.09381			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.68448			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	102.50431			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	102.66419			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	102.85568			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.61970			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.23074			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.15312			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.64554			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.67646			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.59558			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.05645			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.95224			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.96664			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	102.18717			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.34136			0.00	50,000,000	50,000,000.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.87858			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.48099			0.00	0	725,000,000.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.78766			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.38032			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.70744			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.16020			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.30652			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.77971			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.79037			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.80820			0.00	0	750,000,000.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.16956			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	88.21035		100.00000	88.00133			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	40.65979		100.00000	40.56021			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	99.18256		100.00000	98.91304			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	20.75059		100.00000	20.65933			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	20.24757		100.00000	20.09559			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	20.33248		100.00000	20.17987			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	24.77992		100.00000	24.59393			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.57000	103.21821		8.57000	103.19442			0.00	0	580,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.59000	102.68620		8.59000	102.66247			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.17075			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.29492			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.48825			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	103.35548			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	103.51154			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.80500	103.04082		7.80500	103.01914			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.56000	106.85114		8.56000	106.82680			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.36500	107.80635		9.36500	107.77953			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.27500	99.93128		6.27500	99.94845			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.92795				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.92527				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.40000	103.06360	9.40000	103.17391				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.57500	102.86258	7.57500	102.84145			3,030,000,000,000.00		400,000,000	2,670,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.42685				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.73000	100.56874	8.73000	100.54513				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.01900				0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.24000	108.25208	9.24000	106.37933				0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.00000	0.00000	100.39195				0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	21.44475	100.00000	21.39164				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.64924				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.43000	100.55415	8.43000	100.53135				0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.52500	105.03581	7.52500	105.01473			263,375,000,000.00		35,000,000	35,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.42000	108.24078	8.42000	108.21653				0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.62347	100.89771	6.60730				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.71080	100.61875	6.69446				0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000	0.00000	100.69538				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.75080			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.81517			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.64260		100.00000	0.64104			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.64260		100.00000	0.64104			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.82000		97.52897		8.82000	97.50572			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000		101.74287		7.59000	101.72228			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.92000		100.50754		8.92000	100.48331			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.69000		105.60676		8.69000	105.58194			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.56473			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.15500		105.95500		9.15500	105.92880			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.64985			0.00	20,000,000	22,800,000.00
NBK14A	On 26/06/2021	Spot Bond	9.05000		105.65091		9.05000	105.54820			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.57815			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.71291			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.21268			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.51341			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.92740			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.60963			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.70839			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.70501			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.39500		104.96969		7.39500	104.94863			0.00	0	3,181,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.03136			0.00	0	1,420,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.39000		114.64816		8.39000	114.62214			0.00	0	1,520,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.53500		37.25624		10.53500	37.24602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK6A	On 19/04/2015	Spot Bond	7.32500	102.35453		7.32500	102.33448			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.43658			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.33537			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.70500	104.17863		7.70500	104.15688			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.90635			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.73645			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.29371			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.60695			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.42704			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.37156			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	93.56935			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.33278			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	101.10736			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.07148			0.00	0	150,000,000.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	89.93011			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.62744			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.68409			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.92176			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.92606			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.26469			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.92867			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.92320			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.92326		0.00		0	0.00	
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.95851		0.00		0	0.00	
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	99.91150		0.00		0	0.00	
NCLN83	On 20/03/2024	Spot Bond	9.70500	107.49352	9.70500	108.25068		0.00		0	0.00	
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	99.91205		0.00		0	0.00	
NCLN85	On 20/03/2024	Spot Bond	9.74000	106.22696	9.74000	107.11831		0.00		0	0.00	
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	99.91150		0.00		0	0.00	
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.92046		0.00		0	0.00	
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.94034		0.00		0	0.00	
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	99.91062		0.00		0	0.00	
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	99.90953		0.00		0	0.00	
NED11	On 17/09/2015	Spot Bond	8.11500	104.39681	8.11500	104.37388		0.00		0	0.00	
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	101.26281		0.00		0	0.00	
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	97.10954		0.00		0	1,000,000,000.00	
NED15	On 08/04/2024	Spot Bond	9.77000	105.69687	9.77000	106.26870		0.00		0	0.00	
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	103.54648		0.00		0	0.00	
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000	0.00000	101.56077		0.00		0	0.00	
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.31854		0.00		0	0.00	
NEDH1A	On 20/11/2018	Spot Bond	9.90000	117.58314	9.90000	117.55177		0.00		0	1,630,000,000.00	
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	104.15349		0.00		0	0.00	
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.70921		0.00		0	0.00	
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.01100	10.00000	104.98400		0.00		0	0.00	
NILB10	On 08/12/2016	Spot Bond	2.17000	168.47704	2.17000	168.46707		0.00		0	0.00	
NILB11	On 31/01/2025	Spot Bond	2.60000	96.28718	2.60000	138.67414		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NMP20N		On 24/07/2020	Spot Bond	8.45000	107.69432		8.45000	107.67011			0.00	0	0.00
NPL08		On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.14762			0.00	0	0.00
NQ1A10		On 22/05/2020	Spot Bond	9.08000	106.30681		9.08000	106.48894			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.48677			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.57280			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.46079			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.47707			0.00	0	0.00
NQ1A18		On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.46732			0.00	0	0.00
NQ1B10		On 22/05/2020	Spot Bond	9.28000	106.29407		9.28000	107.96083			0.00	0	0.00
NQ1B14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.47713			0.00	0	0.00
NQ1B15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.48681			0.00	0	0.00
NQ1B16		On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.48032			0.00	0	0.00
NQ1C10		On 22/05/2020	Spot Bond	9.48000	106.28150		9.48000	106.45813			0.00	0	0.00
NQ1C14		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.49989			0.00	0	0.00
NQ1C15		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.49331			0.00	0	0.00
NQ1C16		On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.49656			0.00	0	0.00
NQF1D5		On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.61634			0.00	0	310,000,000.00
NQF1D6		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.57691			0.00	0	0.00
NQF1D7		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.50630			0.00	0	0.00
NRA018		On 30/11/2018	Spot Bond	8.25000	113.87578		8.25000	113.85050			0.00	0	500,000,000.00
NRA022		On 31/10/2022	Spot Bond	9.09000	119.11672		9.09000	119.08747			0.00	0	300,000,000.00
NRA023		On 31/05/2023	Spot Bond	2.06500	173.06634		2.06500	173.05658			0.00	0	8,400,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.80000	119.04325		9.80000	119.01196			0.00	0	2,920,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.66533			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	101.46918			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.94965			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.22500			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.43911			0.00	0	100,000,000.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.48331			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.59396			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.73909		100.00000	16.69854			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	62.90028		100.00000	62.74791			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.41500	102.50621		7.41500	102.48570			31,143,000,000,000.00	4,200,000,000	8,860,800,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000		0.00000	100.47877			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.60000	103.44649		9.60000	99.19307			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	23.61810		100.00000	23.56089			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.57000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.71199			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.06200			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.34093			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.01100		10.00000	104.98400			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.19343			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.30142			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.96057			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.83305			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.19801			0.00	0	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
PPC004	On 30/06/2021	Spot Bond		9.34000	107.08398		9.34000	106.97168			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.02217			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.05041			0.00	0	90,000,000.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.06311			0.00	0	70,000,000.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.09134			0.00	0	200,000,000.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.21264			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.24083			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.08125			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		7.78000	43.17143		7.78000	43.16243			0.00	0	0.00
R158	On 15/09/2015	Spot Bond		6.42500	108.53449		6.42500	108.51553		548,247,391,452,500.00	85,330,333,300	95,098,666,700.00	
R158P	On 15/09/2015	Spot Bond		6.49500	95.39503		6.49500	95.37819			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		6.59500	114.67873		6.59500	114.65818		543,889,650,000,000.00	82,470,000,000	04,354,300,000.00	
R159P	On 15/09/2016	Spot Bond		6.42500	89.59389		6.42500	89.57823			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		7.96500	119.30927		7.96000	119.32698		1,607,437,798,536,500.00	57,305,436,100	29,151,000,000.00	
R187P	On 21/12/2026	Spot Bond		7.70000	40.37055		7.70000	40.36222			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		7.62000	37.80973		7.62000	37.80200			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.69000	284.85870		1.66000	285.47802		2,818,737,987,000.00	1,667,892,300	62,261,545,300.00	
R201	On 21/12/2014	Spot Bond		5.77500	99.96836		5.78500	99.95247			0.00	0	10,300,000.00
R202	On 07/12/2033	Spot Bond		1.69000	235.37299		1.67000	236.05084		14,875,219,281,000.00	8,801,904,900	81,785,774,800.00	
R2023	On 28/02/2023	Spot Bond		7.77500	102.18787		7.75500	102.28596		3,590,186,317,727,500.00	61,760,298,100	42,998,998,100.00	
R203	On 15/09/2017	Spot Bond		6.87500	105.52633		6.87000	105.51920		2,101,487,856,187,500.00	05,670,960,900	11,757,960,700.00	
R2030	On 31/01/2030	Spot Bond		8.39500	99.70258		8.39500	99.68030		873,209,283,000,000.00	04,015,400,000	17,728,550,000.00	
R2032	On 31/03/2032	Spot Bond		8.56500	98.97749		8.56500	98.95469		1,241,732,287,500,000.00	44,977,500,000	23,326,200,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 31/01/2037	Spot Bond	8.65000	101.77301		8.65000	101.74959			1,142,641,645,000,000.00	32,097,300,000	98,229,900,000.00
R204	On 21/12/2018	Spot Bond	7.15000	102.87280		7.14000	102.88801			815,323,412,475,000.00	14,031,246,500	83,160,762,100.00
R2044	On 31/01/2044	Spot Bond	8.78500	102.96987		8.78500	102.94581			845,556,250,000,000.00	96,250,000,000	94,850,000,100.00
R2048	On 28/02/2048	Spot Bond	8.76000	102.52893		8.76000	102.50464			2,091,997,905,588,000.00	38,812,546,300	27,697,000,100.00
R207	On 15/01/2020	Spot Bond	7.42000	102.37679		7.40000	102.43956			1,736,944,725,894,000.00	34,089,585,700	93,561,694,900.00
R208	On 31/03/2021	Spot Bond	7.55500	97.50095		7.54000	97.55329			8,897,678,181,825,500.00	77,720,474,100	05,473,943,200.00
R209	On 31/03/2036	Spot Bond	8.59000	78.66552		8.57500	78.76728			1,877,051,415,213,000.00	18,515,880,700	13,757,780,700.00
R210	On 31/03/2028	Spot Bond	1.65000	176.21275		1.65000	176.20479			16,832,488,035,000.00	10,201,507,900	38,181,407,900.00
R211	On 31/01/2017	Spot Bond	1.15000	132.14643		1.00000	132.54904			11,834,586,405,000.00	10,290,944,700	25,321,080,400.00
R212	On 31/01/2022	Spot Bond	1.68500	137.44393		1.65000	137.74702			15,133,853,617,500.00	8,981,515,500	09,903,615,500.00
R213	On 28/02/2031	Spot Bond	8.46000	89.36188		8.44500	89.46046			4,022,873,256,564,000.00	75,516,933,400	21,014,350,800.00
R214	On 28/02/2041	Spot Bond	8.67000	79.63909		8.67000	79.62043			2,187,099,111,555,000.00	52,260,566,500	78,021,010,000.00
R227C	On 15/03/2015	Spot Bond	6.65500	98.45618		6.65500	98.43851			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.49500	95.39503		6.49500	95.37819			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.41500	92.48318		6.41500	92.46705			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.42500	89.59389		6.42500	89.57823			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.79000	99.96828		5.79000	99.95243			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.56500	96.78765		6.56500	96.77057			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.43500	93.83028		6.43500	93.81405			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.41500	90.93192		6.41500	90.91624			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.47500	88.00328		6.47500	87.98796			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.84500	84.48218		6.84500	84.46665			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.89500	81.56787		6.89500	81.55277			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.14500	78.18477		7.14500	78.16978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R334C	On 21/12/2018	Spot Bond	7.12500	75.54638	7.12500	75.53193			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	7.10500	73.01112	7.10500	72.99719			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	7.09500	70.54047	7.09500	70.52704			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.36000	67.17128	7.36000	67.15801			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.34000	64.86221	7.34000	64.84944			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.46000	62.09681	7.46000	62.08438			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.43000	59.98530	7.43000	59.97335			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.40000	57.96238	7.40000	57.95087			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.37000	56.02390	7.37000	56.01282			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.33000	54.21040	7.33000	54.19973			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	7.29000	52.47587	7.29000	52.46561			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	7.90000	47.87963	7.90000	47.86949			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	7.86000	46.23794	7.86000	46.22820			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	7.82000	44.66977	7.82000	44.66041			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	7.78000	43.17143	7.78000	43.16243			0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	7.74000	41.73945	7.74000	41.73079			0.00		0	0.00	
R350C	On 21/12/2026	Spot Bond	7.70000	40.37055	7.70000	40.36222			0.00		0	0.00	
R351C	On 21/06/2027	Spot Bond	7.66000	39.06162	7.66000	39.05360			0.00		0	0.00	
R352C	On 21/12/2027	Spot Bond	7.62000	37.80973	7.62000	37.80200			0.00		0	0.00	
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.71782			0.00		0	0.00	
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.55604			0.00		0	0.00	
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.75339			0.00		0	0.00	
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.56291			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.18929			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	22.03839		100.00000	21.98500			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	9.83963		100.00000	9.81579			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	21.51504		100.00000	21.46176			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	58.44570		100.00000	58.18869			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	29.37966		100.00000	29.14916			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	19.48728		100.00000	19.23406			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	9.36919		100.00000	9.30812			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	16.03722		100.00000	15.82883			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	14.20606		100.00000	14.07484			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	11.47566		100.00000	11.32654			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.83347			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.14657			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.28203			0.00	0	93,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.44482			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.46745			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.89712			0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.40222			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.44160			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.44408			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.87760			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.41753			0.00	0	150,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.92172			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.18699			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.21038			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.41428			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.21426			0.00	0	300,000,000.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.43862			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.23912			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	85.57401			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	82.60514			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	86.74600			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	85.38764			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.68143			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	80.46269			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	91.16942			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		106.73593		12.35000	106.70117			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		14.32130		100.00000	14.28659			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.32869			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.06545			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.88939			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		3.68815		100.00000	3.67902			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		25.03375		100.00000	24.97310			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		36.90329		100.00000	36.81389			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		12.96324		100.00000	12.94735			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		30.85438		100.00000	30.77964			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.33041			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	78.87178			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.84000		106.98726		8.84000	106.96183			0.00	0	830,000,000.00
RW23	On 10/12/2023	Spot Bond	9.00500		103.29450		9.00500	103.26951			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.67500		87.50360		9.67500	104.53884			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	96.58512			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.79500		106.06215		7.79500	106.03974			0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		105.01100		10.00000	104.98400			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.54767			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.92000		102.35162		8.92000	102.32709			0.00	0	180,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	102.20333			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.32803			0.00	380,520,000	380,520,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.11662			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.27471			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.25257			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	100.42084			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.07500		101.73859		7.07500	101.71946			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.64000		100.91647		8.64000	100.89303			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.88500		107.45849		7.88500	107.43553			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		107.40371		7.96000	107.38055			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.67500		107.61211		7.67500	107.58972			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.27000		102.09609		8.27000	102.07324			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.82000		107.50600		7.82000	107.48321			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.95500		107.40736		7.95500	107.38422			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.05605			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.64842			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.92000	104.52712		7.92000	104.50469			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.62774			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.92225			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	103.76651			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.01000	105.56102		9.01000	105.53560			0.00	0	240,000,000.00
SBS20	On 15/05/2026	Spot Bond		9.86000	102.20969		9.86000	102.18253			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.71074			0.00	0	40,000,000.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.72754			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.71541			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	102.82914			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.72000	101.14304		8.72000	101.11920			0.00	0	1,750,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	16.89222		100.00000	16.85504			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.29500	108.38367		9.29500	108.35692			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.23426			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		8.80500	99.74535		8.80500	99.72174			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.87000	89.23587		9.87000	89.21212			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.01721			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.61000	101.44063		9.61000	101.41447			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.98175			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	100.00000		0.00000	99.98121			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond		9.76000	102.13714		9.76000	104.58907			0.00	0	1,500,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS4	On 16/11/2021	Spot Bond	9.24000		97.55405		9.24000	97.52971			0.00	0	180,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.59500		110.61130		7.59500	110.58889			0.00	0	3,768,200,000.00
SBSI11	On 07/12/2023	Spot Bond	2.27000		126.25316		2.27000	272.93858			0.00	0	950,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.64500		102.72856		1.64500	130.81124			0.00	0	0.00
SCM107	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	106.75832			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		21.44183		100.00000	100.00000			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.34916			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		21.18054		100.00000	21.12809			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		165.06768		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.27000		115.14291		2.27000	129.15471			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.36232		6.50000	101.34451			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.34101			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.72684			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.26089			0.00	0	200,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.90000		99.43344		8.90000	103.77336			0.00	0	300,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.81886			0.00	0	6,800,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.70458			0.00	0	90,000,000.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.91587			0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.92953			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		22.55439		100.00000	22.49975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.01100	10.00000	104.98400				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.02616				0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		83.01647	100.00000	82.77302				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.13147				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		25.57941	100.00000	25.51676				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		35.46002	100.00000	35.34810				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		30.13392	100.00000	30.03775				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.21000		105.02175	9.21000	104.91732				0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.33519				0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.80603				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.84500		106.02066	7.84500	105.99849				0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.74000		102.71923	8.74000	102.81181				0.00	0	250,000,000.00
SNT01	On 15/09/2017	Spot Bond	8.27000		102.09609	8.27000	102.07324				0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.55719				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.74223				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.03941				0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.53526				0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.54966				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.78465				0.00	0	200,000,000.00
SSA01	On 28/06/2016	Spot Bond	7.97000		102.10757	7.97000	102.08576				0.00	0	600,000,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.30088				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.55738				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.31389				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA06	On 16/04/2020	Spot Bond	9.09000	97.12435		9.09000	97.10063			0.00	0	350,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.37841			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.76517			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.14271			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.14800	90.19851		9.14800	90.17635			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.64000	92.45101		8.64000	92.42954			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	7.03000	99.96149		7.03000	99.94225			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.66000	97.39193		8.66000	97.36950			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.99985			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	8.05000	102.62751		8.05000	102.60514			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.44500	110.57365		2.44500	110.98802			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.09000	99.66691		8.09000	99.63280			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	8.22500	100.51015		8.22500	100.48791			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.76000	105.11089		9.76000	105.08352			24,400,000,000,000.00	2,500,000,000	2,500,000,000.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.31804			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.79500	79.63596		9.79500	79.61493			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.24816			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.28872			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.27340			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.76960			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.42341			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.25581			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	101.62434		0.00000	99.16448			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000	90.34653		100.00000	90.12346			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1192	On 13/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.01746				0.00	0	0.00
SY1193	On 17/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond	0.00000	100.00000	0.00000	98.94591				0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	98.82967				0.00	0	0.00
SY1200	On 18/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.69612				0.00	0	0.00
SY1201	On 06/01/2015	Spot Bond	0.00000	100.00000	0.00000	99.67504				0.00	0	0.00
SY1202	On 08/01/2015	Spot Bond	0.00000	100.00000	0.00000	99.64075				0.00	0	0.00
SY1204	On 08/01/2015	Spot Bond	0.00000	100.00000	0.00000	99.63986				0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	0.00000	100.00000	0.00000	98.60168				0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000	100.00000	0.00000	98.58337				0.00	0	0.00
SY1208	On 21/01/2015	Spot Bond	0.00000	100.00000	0.00000	99.41802				0.00	0	0.00
SY1209	On 19/01/2015	Spot Bond	0.00000	100.00000	0.00000	99.45204				0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	100.00000	80.57395	100.00000	80.39648				0.00	0	0.00
SY1212	On 20/01/2015	Spot Bond	100.00000	91.93955	100.00000	91.70854				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.88500	106.91667	6.88500	106.89678				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.57000	104.94172	8.57000	104.91754				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	39.24457	100.00000	39.14949				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.12685				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.86110				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.31971				0.00	0	300,000,000.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.49384				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.93067				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	99.92693				0.00	0	100,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS131	On 21/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.50672				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.97510				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.84500	104.65904	7.84500	104.63715				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.19171				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.22361				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.26639	7.83000	103.24483				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.17415				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.21405				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.30987				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.17415				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.21405				0.00	0	70,000,000.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	83.39304	7.16000	102.96800				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.29218				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.28581				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	101.43869				0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.41800				0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	102.04139				0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.97023				0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.17256				0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.22361				0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	103.64053	8.73000	103.54431				0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.16777				0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.21405				0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.61000	97.10955	8.61000	102.08514				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.17346			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.22970			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.29536			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.27783			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.28752			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.43551			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.42914			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	95.21402			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.93067			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.93700			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.92728			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.53886			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.55686			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.00000		102.03031		9.00000	103.09659			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.42472			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.44429			0.00	0	1,409,000,000.00
TH12A6	On 21/08/2019	Spot Bond	8.91000		104.88847		8.91000	99.43590			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.60356			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.46944			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.66090			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.51403			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.89213			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.69388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.23131			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.71563		101.06155	6.69921			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.28179			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.18799			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	101.37502			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	102.04772			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.49589			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.20721			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.22328			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.20721			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.22328			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.23131			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.19757			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.22328			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.31162			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.31162			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.31162			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.44005			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.47215			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.43203			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.07296			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.11295			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.09696			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL15	On 29/04/2015	Spot Bond	7.55500	103.15299		7.55500	103.13221			1,511,000,000,000.00	200,000,000	830,000,000.00
TL20	On 22/02/2020	Spot Bond	9.35000	91.61715		9.35000	91.54148			0.00	0	200,000,000.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	105.01100		10.00000	104.98400			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.80000	104.58382		7.80000	104.56171			59,280,000,000,000.00	7,600,000,000	29,310,000,000.00
TN20	On 17/09/2020	Spot Bond	9.22000	108.27792		9.22000	108.25097			35,098,696,000,000.00	3,806,800,000	20,609,400,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.23200		100.00000	1.22815			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.46000	109.19220		9.46000	109.16432			26,488,000,000,000.00	2,800,000,000	11,500,000,000.00
TN25	On 19/08/2025	Spot Bond	9.64500	102.17137		9.64500	102.14523			105,323,400,000,000.00	10,920,000,000	17,160,000,000.00
TN27	On 14/11/2027	Spot Bond	9.73000	94.81734		9.73000	94.79246			35,028,000,000,000.00	3,600,000,000	8,510,000,000.00
TN30	On 09/10/2030	Spot Bond	10.09500	112.45597		10.09500	105.15486			70,665,000,000,000.00	7,000,000,000	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.58000	111.00563		10.58000	103.52907			0.00	0	0.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.15727			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.99638			0.00	0	8,109,500.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.64375			0.00	0	190,000,000.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.65976			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.66137			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.74016			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.90345			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	100.66059			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.51811			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.01100		10.00000	104.98400			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.46427			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.49416			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.30524			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.39090			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.67927		10.00000	99.65259			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.68724		9.75000	99.66123			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.69491		100.00000	9.66991			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.05922			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.06279			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.06478			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.06517			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.07621			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.10037			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	13.56447		100.00000	13.50482			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.42185			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.06084			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	97.75271			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.56450			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.33235			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.08632			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.84310			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	97.11381			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	96.84735			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.63734			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.22035			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.03211			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	95.73644			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	95.42376			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000		0.00000	95.14686			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	96.56427			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.75080			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.46014			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000		0.00000	94.08480			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		100.00000		0.00000	93.64636			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	93.26386			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		13.10594	100.00000	13.07419				0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000		95.14794	100.00000	94.90828				0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		81.41593	100.00000	80.70175				0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.13527			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.80226			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.50320			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.42684			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.31125			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.21027			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.40537			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.38774			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.37012			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.44001			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.41615			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCM14	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.44785			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.37990			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.94000	111.40586		8.94000	111.37895			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	99.80938			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.51258			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.77823			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.80283			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.80392			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.79008			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.78424			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00234		100.00000	0.00232			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.98500	108.11552		6.98500	108.09502			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.49000	242.53835		1.49000	242.52856			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.74500	101.49897		6.74500	101.48075			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.37000	104.09671		7.37000	104.07589			0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.69500	105.34588		7.69500	105.32390			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.02500	104.74487		8.02500	104.72210			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.08000	105.06369		8.08000	105.04070			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.37500	96.71285		6.37500	96.69636			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.30500	94.96387		6.30500	94.94768			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.37500	96.69636		6.37500	96.67987			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.08500	71.69615		7.08500	71.68236			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA021		On 20/10/2015	Spot Bond	100.00000	56.03436	100.00000	55.92805			0.00	0	0.00
ZA029		On 20/09/2016	Spot Bond	100.00000	29.65969	100.00000	29.60342			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>45,807,387,772,940,500.00</b>	<b>11,550,360,300</b>	<b>149 134 633 204.00</b>
<b>Grand Total:</b>										<b>45,807,389,274,709,300.00</b>	<b>11,550,582,720</b>	<b>149 138 354 945.00</b>