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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 07/01/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 12/01/2015	Any day expiry		11.71790	11.71790		11.70960	11.70960		13.63	0.00	0	172.00
\$ / R	On 12/01/2015	Any day expiry	11.75	Put	95.25860	0.09526	110.55900	0.11056	95.259	14.27	0.00	0	4,000.00
\$ / R	On 28/01/2015	Any day expiry		11.74790	11.74790		11.74010	11.74010		13.62	0.00	0	3,432.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	2.68150	0.00268	2.90100	0.00290	2.681	16.50	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.15	Put	7.12350	0.00712	7.28620	0.00729	7.124	13.07	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	11.45	Call	342.35540	0.34236	338.31480	0.33831	342.355	13.35	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	0.43140	0.00043	0.47550	0.00048	0.431	27.74	0.00	0	300.00
\$ / R	On 30/01/2015	Any day expiry		11.75170	11.75170		11.74400	11.74400		13.67	0.00	0	268.00
\$ / R	On 30/01/2015	Any day expiry	11.62	Call	231.96730	0.23197	231.67140	0.23167	231.967	13.45	0.00	0	10,000.00
\$ / R	On 30/01/2015	Any day expiry	11.64	Call	220.04750	0.22005	220.21600	0.22022	220.048	13.49	0.00	0	10,000.00
\$ / R	On 25/02/2015	Any day expiry		11.80170	11.80170		11.79470	11.79470		13.53	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	8.61250	0.00861	9.24290	0.00924	8.613	13.65	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	24.84990	0.02485	28.05950	0.02806	24.850	12.20	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	337.88220	0.33788	338.96330	0.33896	337.882	13.02	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	2.61710	0.00262	2.85540	0.00286	2.617	22.99	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry		11.80360	11.80360		11.79670	11.79670		13.53	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry		11.80560	11.80560		11.79860	11.79860		13.55	0.00	0	1,263.00
\$ / R	On 12/03/2015	Any day expiry		11.83080	11.83080		11.82420	11.82420		13.69	0.00	0	340.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 16/03/2015	Foreign Exchange Future		11.83860	11.83860	11.83230	11.83230		13.65	76,157,713.80	6,433	1,197,293.00
\$ / R	10.10	Put	Foreign Exchange Future	2.53140	0.00253		2.66510	0.00267	2.531	15.82	0.00	0	69,965.00
\$ / R	10.32	Put	Foreign Exchange Future	3.67790	0.00368		3.82860	0.00383	3.678	14.63	0.00	0	24,155.00
\$ / R	10.51	Put	Foreign Exchange Future	5.18090	0.00518		5.34250	0.00534	5.181	13.61	0.00	0	23,800.00
\$ / R	10.70	Put	Foreign Exchange Future	8.20770	0.00821		8.49100	0.00849	8.208	12.80	0.00	0	50,000.00
\$ / R	10.75	Put	Foreign Exchange Future	9.91410	0.00991		10.34520	0.01035	9.914	12.74	0.00	0	5,000.00
\$ / R	10.79	Put	Foreign Exchange Future	11.49850	0.01150		12.07390	0.01207	11.498	12.69	0.00	0	1,112.00
\$ / R	10.80	Put	Foreign Exchange Future	11.92820	0.01193		12.54350	0.01254	11.928	12.68	0.00	0	9,300.00
\$ / R	10.90	Put	Foreign Exchange Future	17.06790	0.01707		18.17500	0.01817	17.068	12.56	0.00	0	46,165.00
\$ / R	11.00	Call	Foreign Exchange Future	862.64480	0.86264	858.13980	0.85814		862.645	12.44	0.00	0	25,000.00
\$ / R	11.25	Call	Foreign Exchange Future	641.52910	0.64153	639.74490	0.63974		641.529	12.14	0.00	0	10,000.00
\$ / R	11.30	Put	Foreign Exchange Future	63.74590	0.06375	68.78660	0.06879		63.746	12.26	0.00	0	12,500.00
\$ / R	11.40	Call	Foreign Exchange Future	528.36450	0.52836	528.15710	0.52816		528.364	12.51	0.00	0	150.00
\$ / R	11.42	Put	Foreign Exchange Future	95.69260	0.09569	101.99280	0.10199		95.693	12.56	0.00	0	500.00
\$ / R	11.46	Put	Foreign Exchange Future	108.29640	0.10830	115.00550	0.11501		108.296	12.66	0.00	0	14,000.00
\$ / R	11.50	Put	Foreign Exchange Future	121.90490	0.12190	129.01430	0.12901		121.905	12.76	0.00	0	1,000.00
\$ / R	11.54	Call	Foreign Exchange Future	435.13140	0.43513	436.32420	0.43632		435.131	12.86	0.00	0	9,300.00
\$ / R	11.55	Call	Foreign Exchange Future	428.94700	0.42895	430.23470	0.43023		428.947	12.89	0.00	0	500.00
\$ / R	11.55	Put	Foreign Exchange Future	140.34700	0.14035	147.93470	0.14793		140.347	12.89	0.00	0	200.00
\$ / R	11.60	Call	Foreign Exchange Future	398.98470	0.39898	400.72540	0.40073		398.985	13.02	0.00	0	250.00
\$ / R	11.61	Put	Foreign Exchange Future	164.58320	0.16458	172.71230	0.17271		164.583	13.04	0.00	0	1,070.00
\$ / R	11.72	Put	Foreign Exchange Future	214.94000	0.21494	223.94540	0.22395		214.940	13.32	0.00	0	7,500.00
\$ / R	11.85	Call	Foreign Exchange Future	272.62080	0.27262	276.14490	0.27614		272.621	13.65	0.00	0	500.00
\$ / R	11.91	Put	Foreign Exchange Future	321.35460	0.32135	331.34040	0.33134		321.355	13.90	0.00	0	7,500.00
\$ / R	11.99	Call	Foreign Exchange Future	222.71640	0.22272	226.54150	0.22654		222.716	14.25	0.00	0	1,070.00
\$ / R	12.00	Put	Foreign Exchange Future	380.93600	0.38094	391.07350	0.39107		380.936	14.29	0.00	0	598.00
\$ / R	12.00	Call	Foreign Exchange Future	219.53600	0.21954	223.37350	0.22337		219.536	14.29	0.00	0	5,000.00
\$ / R	12.50	Call	Foreign Exchange Future	109.97380	0.10997	113.42160	0.11342		109.974	16.43	0.00	0	10,000.00
\$ / R	12.50	Put	Foreign Exchange Future	771.37380	0.77137	781.12160	0.78112		771.374	16.43	0.00	0	300.00
\$ / R	12.58	Call	Foreign Exchange Future	99.31240	0.09931	102.60540	0.10261		99.312	16.79	0.00	0	50,000.00
\$ / R	12.61	Call	Foreign Exchange Future	95.64470	0.09564	98.87840	0.09888		95.645	16.92	0.00	0	23,800.00
\$ / R	12.82	Call	Foreign Exchange Future	74.22010	0.07422	77.03200	0.07703		74.220	17.86	0.00	0	10,000.00
\$ / R	13.05	Call	Foreign Exchange Future	57.36500	0.05737	59.74340	0.05974		57.365	18.88	0.00	0	24,155.00
\$ / R	14.20	Call	Foreign Exchange Future	16.83890	0.01684	17.94890	0.01795		16.839	22.98	0.00	0	46,165.00
\$ / R		On 27/03/2015	Any day expiry		11.86010	11.86010	11.85430	11.85430		13.69	2,000,594.40	168	2,853.00
\$ / R	10.80	Put	Any day expiry	14.41050	0.01441	15.00290	0.01500		14.410	12.41	0.00	0	300.00
\$ / R	11.04	Put	Any day expiry	33.27440	0.03327	35.41060	0.03541		33.274	12.33	0.00	0	2,083.00
\$ / R	11.15	Put	Any day expiry	47.01830	0.04702	50.26780	0.05027		47.018	12.30	0.00	0	250.00
\$ / R	11.61	Call	Any day expiry	427.94960	0.42795	430.39940	0.43040		427.950	13.12	0.00	0	2,083.00
\$ / R	11.81	Call	Any day expiry	324.22150	0.32422	328.38410	0.32838		324.222	13.59	0.00	0	250.00
\$ / R	14.85	Call	Any day expiry	17.02410	0.01702	19.05120	0.01905		17.024	25.36	0.00	0	300.00
\$ / R		On 01/04/2015	Any day expiry		11.86990	11.86990	11.86440	11.86440		13.63	0.00	0	0.00
\$ / R	11.20	Put	Any day expiry	57.76280	0.05776	61.58690	0.06159		57.763	12.26	0.00	0	22,187.00
\$ / R	12.24	Call	Any day expiry	195.91330	0.19591	201.55060	0.20155		195.913	15.19	0.00	0	22,187.00
\$ / R		On 28/04/2015	Any day expiry		11.92420	11.92420	11.91970	11.91970		13.79	0.00	0	2,700.00
\$ / R	10.80	Put	Any day expiry	26.90740	0.02691	28.54870	0.02855		26.907	12.55	0.00	0	300.00
\$ / R	11.15	Put	Any day expiry	68.02160	0.06802	71.52650	0.07153		68.022	12.40	0.00	0	250.00
\$ / R	12.00	Call	Any day expiry	336.00960	0.33601	340.73300	0.34073		336.010	14.17	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	43.23260	0.04323	45.38710	0.04539	43.233	26.71	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.98320	11.98320	11.97950	11.97950		13.92	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	38.18620	0.03819	40.24940	0.04025	38.186	12.64	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	53.20880	0.05321	55.87410	0.05587	53.209	12.57	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	84.39020	0.08439	88.11290	0.08811	84.390	12.47	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	449.60880	0.44961	453.12180	0.45312	449.609	13.79	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	338.82350	0.33882	342.47470	0.34247	338.823	14.83	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	70.25720	0.07026	71.43100	0.07143	70.257	27.77	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			12.00960	12.00960	12.00630	12.00630		14.05	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			12.01570	12.01570	12.01250	12.01250		14.05	109,775,435.20	9,136	84,861.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	39.67770	0.03968	41.76200	0.04176	39.678	12.89	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	40.85600	0.04086	43.02000	0.04302	40.856	12.82	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	43.96440	0.04396	46.33820	0.04634	43.964	12.66	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	65.49360	0.06549	68.64270	0.06864	65.494	12.59	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	68.33120	0.06833	71.57240	0.07157	68.331	12.58	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	123.74810	0.12375	128.48440	0.12848	123.748	12.47	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	148.29240	0.14829	153.54710	0.15355	148.292	12.43	0.00	0	8,300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.45	Put	165.81270	0.16581	171.26130	0.17126	165.813	12.56	0.00	0	2,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	184.49390	0.18449	190.11740	0.19012	184.494	12.70	0.00	0	4,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	641.00060	0.64100	643.72890	0.64373	641.001	12.97	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Call	536.01700	0.53602	539.15410	0.53915	536.017	13.51	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	284.76040	0.28476	287.31300	0.28731	284.760	15.97	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	270.08150	0.27008	272.51170	0.27251	270.082	16.21	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	207.13950	0.20714	208.98320	0.20898	207.140	17.46	0.00	0	70,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	179.08060	0.17908	180.59690	0.18060	179.081	18.20	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	153.19600	0.15320	154.46460	0.15446	153.196	18.94	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			12.04420	12.04420	12.04130	12.04130		14.17	0.00	0	1,636.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	49.75270	0.04975	52.39940	0.05240	49.753	12.74	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	99.08050	0.09908	103.34070	0.10334	99.080	12.53	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	337.12450	0.33712	339.28810	0.33929	337.124	15.56	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	84.48010	0.08448	84.18420	0.08418	84.480	27.80	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			12.11150	12.11150	12.10980	12.10980		14.29	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	60.54310	0.06054	62.45080	0.06245	60.543	12.76	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	112.53330	0.11253	115.62370	0.11562	112.533	12.55	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	347.44500	0.34745	348.62440	0.34862	347.445	16.26	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	105.15410	0.10515	104.61790	0.10462	105.154	27.57	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.17060	12.17060	12.17010	12.17010		14.40	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	68.97680	0.06898	69.60890	0.06961	68.977	12.77	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	122.56260	0.12256	123.74030	0.12374	122.563	12.56	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	349.59610	0.34960	350.68760	0.35069	349.596	16.91	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	109.94090	0.10994	110.08830	0.11009	109.941	27.11	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.19920	12.19920	12.19930	12.19930		14.51	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.20740	12.20740	12.20760	12.20760		14.49	122,074.00	10	26,894.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	50.57410	0.05057	51.39570	0.05140	50.574	13.03	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,661.18610	1.66119	1,661.97290	1.66197	1,661.186	12.97	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	94.37390	0.09437	97.10960	0.09711	94.374	12.46	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,304.51650	1.30452	1,307.91170	1.30791	1,304.516	12.44	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	97.11650	0.09712	100.31170	0.10031	97.116	12.44	0.00	0	34,545.00

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\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	159.59940	0.15960	156.64100	0.15664	159.599	12.56	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	219.50480	0.21950	219.52900	0.21953	219.505	12.65	0.00	0	15,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	232.41420	0.23241	235.06300	0.23506	232.414	12.67	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	664.78640	0.66479	662.68530	0.66269	664.786	13.89	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	492.26040	0.49226	493.04070	0.49304	492.260	15.40	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	364.87880	0.36488	366.41410	0.36641	364.879	17.08	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	237.19060	0.23719	238.54130	0.23854	237.191	19.67	0.00	0	100,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	210.75030	0.21075	212.55030	0.21255	210.750	20.47	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	190.49830	0.19050	202.60490	0.20260	190.498	21.22	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.23590	12.23590	12.23680	12.23680		14.61	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	76.94700	0.07695	76.19840	0.07620	76.947	12.74	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	129.67530	0.12968	128.74140	0.12874	129.675	12.47	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	193.92530	0.19393	193.09680	0.19310	193.925	12.62	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	353.15930	0.35316	354.78270	0.35478	353.159	17.62	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	257.48360	0.25748	259.13720	0.25914	257.484	19.58	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	127.28870	0.12729	128.62040	0.12862	127.289	27.10	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.29710	12.29710	12.29980	12.29980		14.72	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	85.78810	0.08579	84.52200	0.08452	85.788	12.81	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	138.88930	0.13889	137.25010	0.13725	138.889	12.51	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	359.46910	0.35947	361.39400	0.36139	359.469	18.29	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	145.35760	0.14536	146.97830	0.14698	145.358	26.86	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.35420	12.35420	12.35880	12.35880		14.82	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	93.90720	0.09391	92.51780	0.09252	93.907	12.89	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	144.89490	0.14489	143.00570	0.14301	144.895	12.49	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	362.68660	0.36269	364.63240	0.36463	362.687	18.87	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	140.44360	0.14044	141.77130	0.14177	140.444	26.66	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.38070	12.38070	12.38620	12.38620		14.93	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.38680	12.38680	12.39250	12.39250		14.93	0.00	0	36,132.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	117.57690	0.11758	115.92190	0.11592	117.577	12.74	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,554.37690	1.55438	1,558.42190	1.55842	1,554.377	12.74	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,511.25020	1.51125	1,515.21590	1.51522	1,511.250	12.67	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,346.18190	1.34618	1,349.81490	1.34981	1,346.182	12.51	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,201.51110	1.20151	1,204.82440	1.20482	1,201.511	12.70	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	284.65150	0.28465	281.94800	0.28195	284.652	12.91	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	537.19220	0.53719	539.35510	0.53936	537.192	16.58	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	515.17260	0.51517	517.29670	0.51730	515.173	16.85	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	494.58670	0.49459	496.68020	0.49668	494.587	17.11	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	450.44820	0.45045	452.47980	0.45248	450.448	17.75	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	325.28800	0.32529	327.08970	0.32709	325.288	20.05	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry			12.40720	12.40720	12.41360	12.41360		14.90	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	100.73790	0.10074	99.27350	0.09927	100.738	12.94	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	148.91520	0.14892	146.87320	0.14687	148.915	12.44	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	363.85940	0.36386	365.73820	0.36574	363.859	19.46	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	134.97540	0.13498	136.08400	0.13608	134.975	26.39	0.00	0	300.00
\$ / R	On 11/03/2016	Any day expiry			12.57710	12.57710	12.58540	12.58540		15.18	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.58340	12.58340	12.59180	12.59180		15.17	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.76780	12.76780	12.77660	12.77660		15.48	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.77630	12.77630	12.78510	12.78510		15.47	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 15/09/2016		Any day expiry	12.97540	12.97540		12.98480	12.98480		15.68	0.00	0	259.00
\$ / R	On 19/09/2016		Foreign Exchange Future	12.98390	12.98390		12.99330	12.99330		15.67	0.00	0	0.00
\$ / R	On 14/12/2016		Any day expiry	13.16610	13.16610		13.17600	13.17600		15.84	0.00	0	251.00
\$ / R	On 19/12/2016		Foreign Exchange Future	13.17670	13.17670		13.18670	13.18670		15.84	0.00	0	0.00
\$ / R MAXI	On 16/03/2015		Foreign Exchange Future	11.83860	11.83860		11.83230	11.83230		13.05	532,737.00	45	1,476.00
\$ / R MAXI	On 16/03/2015	11.28	Call	61,970.68120	0.61971	61,829.23930	0.61829	61,970.681		12.35	0.00	0	420.00
\$ / R MAXI	On 12/06/2015		Foreign Exchange Future	12.01570	12.01570		12.01250	12.01250		14.05	24,031.40	2	82.00
\$ / R MAXI	On 14/09/2015		Foreign Exchange Future	12.20740	12.20740		12.20760	12.20760		14.49	0.00	0	15.00
\$ / R MAXI	On 11/12/2015		Foreign Exchange Future	12.38680	12.38680		12.39250	12.39250		14.93	0.00	0	0.00
£ / R	On 23/01/2015		Any day expiry	17.70480	17.70480		17.78590	17.78590		12.50	0.00	0	0.00
£ / R	On 23/01/2015	18.22	Put	556.24780	0.55625	493.42440	0.49342	556.248		13.49	0.00	0	9,605.00
£ / R	On 23/01/2015	18.50	Put	810.91040	0.81091	738.01670	0.73802	810.910		14.03	0.00	0	4,700.00
£ / R	On 23/01/2015	18.63	Put	935.40050	0.93540	859.31240	0.85931	935.401		14.38	0.00	0	2,416.00
£ / R	On 23/01/2015	21.04	Call	0.03620	0.00004	0.05590	0.00006	0.036		22.90	0.00	0	9,605.00
£ / R	On 23/01/2015	21.70	Call	0.07980	0.00008	0.06970	0.00007	0.080		28.11	0.00	0	4,700.00
£ / R	On 23/01/2015	21.72	Call	0.08360	0.00008	0.07310	0.00007	0.084		28.32	0.00	0	2,416.00
£ / R	On 16/03/2015		Foreign Exchange Future	17.84810	17.84810		17.93250	17.93250		12.78	767,468.30	43	33,378.00
£ / R	On 16/03/2015	16.72	Put	49.88230	0.04988	46.77930	0.04678	49.882		12.41	0.00	0	25,000.00
£ / R	On 16/03/2015	17.00	Put	80.06620	0.08007	71.54060	0.07154	80.066		11.79	0.00	0	5,592.00
£ / R	On 16/03/2015	19.00	Call	104.28720	0.10429	125.61360	0.12561	104.287		14.92	0.00	0	570.00
£ / R	On 16/03/2015	19.25	Call	75.65670	0.07566	93.08240	0.09308	75.657		15.23	0.00	0	5,000.00
£ / R	On 16/03/2015	19.64	Call	45.59290	0.04559	58.15230	0.05815	45.593		15.72	0.00	0	21,000.00
£ / R	On 12/06/2015		Foreign Exchange Future	18.10250	18.10250		18.19290	18.19290		13.60	144,820.00	8	5,582.00
£ / R	On 14/09/2015		Foreign Exchange Future	18.38310	18.38310		18.48000	18.48000		14.44	0.00	0	1,620.00
£ / R	On 11/12/2015		Foreign Exchange Future	18.65280	18.65280		18.75740	18.75740		14.65	0.00	0	0.00
¥ / R	On 16/03/2015		Foreign Exchange Future	0.09912	0.09912		0.09954	0.09954		15.66	0.00	0	3,826.00
¥ / R	On 12/06/2015		Foreign Exchange Future	0.10070	0.10070		0.10115	0.10115		14.91	0.00	0	11,837.00
¥ / R	On 14/09/2015		Foreign Exchange Future	0.10246	0.10246		0.10295	0.10295		15.95	0.00	0	0.00
€ / R	On 21/01/2015		Any day expiry	13.89240	13.89240		14.00000	14.00000		12.80	0.00	0	0.00
€ / R	On 21/01/2015	13.90	Call	135.15510	0.13516	0.00000	0.00000	135.155		12.80	1,300,000.00	10,000	10,000.00
€ / R	On 23/02/2015		Any day expiry	13.95590	13.95590		14.04510	14.04510		12.53	0.00	0	0.00
€ / R	On 23/02/2015	14.41	Call	118.51950	0.11852	144.75340	0.14475	118.520		14.33	0.00	0	2,000.00
€ / R	On 23/02/2015	14.41	Put	572.61950	0.57262	509.65340	0.50965	572.619		14.33	0.00	0	2,000.00
€ / R	On 16/03/2015		Foreign Exchange Future	14.00210	14.00210		14.09240	14.09240		12.76	532,079.80	38	78,858.00
€ / R	On 16/03/2015	13.40	Put	76.64030	0.07664	61.89530	0.06190	76.640		11.90	0.00	0	35,000.00
€ / R	On 16/03/2015	13.80	Put	208.38410	0.20838	178.30780	0.17831	208.384		12.48	0.00	0	15,000.00
€ / R	On 16/03/2015	14.00	Put	306.61650	0.30662	268.01500	0.26802	306.617		12.76	0.00	0	12,800.00
€ / R	On 16/03/2015	14.02	Put	318.59320	0.31859	278.15500	0.27816	318.593		12.83	0.00	0	8,500.00
€ / R	On 16/03/2015	14.25	Put	470.11440	0.47011	416.10530	0.41611	470.114		13.63	0.00	0	20,000.00
€ / R	On 16/03/2015	15.00	Call	88.88410	0.08888	104.14480	0.10414	88.884		16.33	0.00	0	713.00
€ / R	On 16/03/2015	15.05	Call	84.18440	0.08418	98.61520	0.09862	84.184		16.52	0.00	0	14,500.00
€ / R	On 16/03/2015	15.25	Call	68.29050	0.06829	79.87940	0.07988	68.291		17.27	0.00	0	7,000.00
€ / R	On 16/03/2015	15.28	Call	66.25470	0.06625	77.47550	0.07748	66.255		17.39	0.00	0	5,700.00
€ / R	On 16/03/2015	15.31	Call	64.29970	0.06430	75.16490	0.07516	64.300		17.50	0.00	0	8,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	63.66390		0.06366		74.41550	0.07442	63.664	17.54	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	61.20640		0.06121		71.51040	0.07151	61.206	17.69	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	52.99730		0.05300		62.45260	0.06245	52.997	18.17	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			14.19650		14.19650		14.29140	14.29140		13.38	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	402.45370		0.40245		440.46610	0.44047	402.454	13.96	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			14.22480		14.22480		14.32040	14.32040		13.38	213,372.00	15	11,094.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	141.94470		0.14194		125.06510	0.12507	141.945	12.10	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	225.61170		0.22561		245.52260	0.24552	225.612	16.51	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.47400		14.47400		14.57450	14.57450		13.81	0.00	0	6,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.71460		14.71460		14.82310	14.82310		14.19	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	348.17140		0.34817		319.10930	0.31911	348.171	12.38	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	411.02440		0.41102		435.14540	0.43515	411.024	18.00	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			549.74800		549.74800		545.67800	545.67800			0.00	0	0.00
AL12	On 07/05/2015	Index Future			558.44500		558.44500		554.31300	554.31300			0.00	0	0.00
AL37	On 05/02/2015	Index Future			452.21100		452.21100		450.60900	450.60900			0.00	0	116.00
AL37	On 07/05/2015	Index Future			459.36400		459.36400		457.74000	457.74000			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			539.00700		539.00700		536.03000	536.03000			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			547.53400		547.53400		544.51300	544.51300			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			492.16800		492.16800		489.60000	489.60000			0.00	0	774.00
ALBI	On 07/05/2015	Index Future			499.95400		499.95400		497.34800	497.34800			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			508.44500		508.44500		505.79900	505.79900			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.47910		9.47910		9.56240	9.56240		12.78	4,739,550.00	500	22,578.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	170.26720		0.17027		137.82270	0.13782	170.267	12.76	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	130.21010		0.13021		159.03680	0.15904	130.210	13.54	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	41.03870		0.04104		52.34120	0.05234	41.039	15.01	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.56320		9.56320		9.64900	9.64900		11.67	0.00	0	7,620.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.65970		9.65970		9.74970	9.74970		12.18	0.00	0	600.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.75410		9.75410		9.84870	9.84870		12.75	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.98200		9.98200		10.03170	10.03170		11.60	0.00	0	75.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			10.11070		10.11070		10.16380	10.16380		11.56	0.00	0	0.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			307.96870		307.96870		309.85180	309.85180			0.00	0	10,000.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.66460		11.66460		11.74160	11.74160		13.42	0.00	0	2,308.00
CHF / R	On 12/06/2015	Foreign Exchange Future			11.86760		11.86760		11.94630	11.94630		13.98	0.00	0	6,452.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.89000		1.89000		1.89020	1.89020		12.93	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.90320		1.90320		1.90440	1.90440		13.24	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 05/02/2015	Bond Future	124.82095		124.82095		124.84093	124.84093			0.00	0	0.00
EL28	On 07/05/2015	Bond Future	125.29637		125.29637		125.31829	125.31829			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	9.19689		88.07051		9.27547	87.45948			0.00	0	6,576.00
ES33	On 07/05/2015	Bond Future	9.27215		85.67619		9.35297	85.05679			0.00	0	0.00
ES33	On 06/08/2015	Bond Future	9.33655		87.14766		9.41965	86.51910			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	489.38100		489.38100		487.03200	487.03200			0.00	0	442.00
GOVI	On 07/05/2015	GOVI	497.12200		497.12200		494.74000	494.74000			0.00	0	131.00
GOVI	On 06/08/2015	GOVI	505.56600		505.56600		503.14700	503.14700			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	118.03811		118.03811		118.06048	118.06048			0.00	0	16.00
I2025	On 07/05/2015	Bond Future	119.91535		119.91535		119.93954	119.93954			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 05/02/2015	Bond Future	125.60047		125.60047		125.62395	125.62395			0.00	0	3,701.00
I2038	On 07/05/2015	Bond Future	127.59795		127.59795		127.62329	127.62329			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 05/02/2015	Bond Future	127.83065		127.83065		127.85398	127.85398			0.00	0	5,889.00
I2046	On 07/05/2015	Bond Future	128.49475		128.49475		128.51988	128.51988			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 05/02/2015	Bond Future	136.05852		136.05852		135.91416	135.91416			0.00	0	2,753.00
I2050	On 07/05/2015	Bond Future	138.22212		138.22212		138.07739	138.07739			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 05/02/2015	Index Future	224.49300		224.49300		224.48900	224.48900			0.00	0	1,093.00
IGOV	On 07/05/2015	Index Future	228.06200		228.06200		228.06000	228.06000			0.00	0	81.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IGOV	On 06/08/2015		Index Future	231.95400	231.95400		231.95300	231.95300			0.00	0	0.00
ILBI	On 05/02/2015		Index Future	608.10700	608.10700		608.17300	608.17300			0.00	0	157.00
ILBI	On 07/05/2015		Index Future	617.97100	617.97100		618.04000	618.04000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015		Jibar Tradeable Future	6.18000	93.82000		6.18000	93.82000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015		Jibar Tradeable Future	6.22000	93.78000		6.22000	93.78000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.32000	93.68000		6.32000	93.68000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	6.39000	93.61000		6.39000	93.61000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.47000	93.53000		6.47000	93.53000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.54000	93.46000		6.54000	93.46000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.74000	93.26000		6.74000	93.26000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.97000	93.03000		6.97000	93.03000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.15000	92.85000		7.15000	92.85000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.30000	92.70000		7.30000	92.70000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.44000	92.56000		7.44000	92.56000			0.00	0	0.00
KES / R	On 16/03/2015		Foreign Exchange Future	0.12860	0.12860		0.12840	0.12840			0.00	0	8.00
NGN / R	On 16/03/2015		Foreign Exchange Future	0.05840	0.05840		0.05790	0.05790		21.17	0.00	0	332.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05470	0.05470		0.05410	0.05410			0.00	0	56,554.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.18270	1.18270		1.19100	1.19100			118,270.00	100	103.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.18390	1.18390		1.19210	1.19210			236,780.00	200	300.00
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	7.71715	122.82169		7.79987	122.09890		7.58	625,530,867.17	5,093	44,372.00
R186	On 05/02/2015	8.00	Put	241.42000	0.24142		406.24000	0.40624	241.420	7.58	0.00	0	6,500.00
R186	On 05/02/2015	8.05	Put	177.01000	0.17701		308.85000	0.30885	177.010	7.60	0.00	0	6,500.00
R186	On 05/02/2015	9.00	Put	0.02000	0.00002		0.09000	0.00009	0.020	8.07	0.00	0	9,600.00
R186	On 07/05/2015		Bond Future	7.76404	124.76464		7.84956	124.03216		7.76	49,905,856.00	400	151.00
R186	On 07/05/2015	7.80	Put	2,067.63000	2.06763		0.00000	0.00000	2,067.630	7.78	620,289.00	300	300.00
R186	On 06/08/2015		Bond Future	7.79581	121.60664		7.88422	120.86357		8.13	0.00	0	0.00
R186	On 06/08/2015	8.90	Put	462.42000	0.46242		577.42000	0.57742	462.420	8.56	0.00	0	2,500.00
R186	On 05/11/2015		Bond Future	7.80963	123.80046		7.90093	123.04622		7.89	0.00	0	0.00
R186	On 05/11/2015	9.00	Put	703.55000	0.70355		843.21000	0.84321	703.550	8.34	0.00	0	2,600.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 05/02/2015		Bond Future	286.10694	286.10694		286.16021	286.16021			0.00	0	898.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R197	On 07/05/2015	Bond Future		290.65670	290.65670		290.71464	290.71464			0.00	0	0.00
R197	On 07/12/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 05/02/2015	Bond Future		236.92421	236.92421		236.96910	236.96910			0.00	0	50,884.00
R202	On 07/05/2015	Bond Future		240.69192	240.69192		240.74049	240.74049			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		7.50912	104.91888		7.59734	104.39001		5.75	0.00	0	11,167.00
R2023	On 07/05/2015	Bond Future		7.55487	102.65480		7.64663	102.11904		6.12	0.00	0	0.00
R2023	On 06/08/2015	Bond Future		7.58258	104.41745		7.67813	103.87421		6.16	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	111.95000	0.11195	164.29000	0.16429	111.950	6.54	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		6.65440	107.10376		6.72895	106.92499		1.85	0.00	0	14,991.00
R203	On 05/02/2015	Bond Future	7.69	Call	2,449.18000	2.44918	2,270.43000	2.27043	2,449.180	2.04	0.00	0	55.00
R203	On 07/05/2015	Bond Future		6.68308	104.63178		6.76566	104.45174		1.88	0.00	0	0.00
R203	On 06/08/2015	Bond Future		6.65092	106.42868		6.74343	106.24728		1.78	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		8.12801	99.11969		8.21068	98.42006			0.00	0	4,666.00
R2030	On 07/05/2015	Bond Future		8.17997	100.68805		8.26503	99.97877			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		8.28381	102.69133		8.36656	101.94661			0.00	0	15.00
R2032	On 07/05/2015	Bond Future		8.33590	100.16091		8.42095	99.40592			0.00	0	0.00
R2032	On 06/08/2015	Bond Future		8.37626	101.88148		8.46365	101.11515			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		8.36746	101.55274		8.44497	100.77603			0.00	0	36,001.00
R2037	On 07/05/2015	Bond Future		8.41821	103.15946		8.49773	102.37205			0.00	0	500.00
R2037	On 06/08/2015	Bond Future		8.45936	100.67113		8.54096	99.87185			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 05/02/2015	Bond Future		6.93921	104.64595		7.01807	104.37749		2.92	30,347,325.50	290	10,492.00
R204	On 07/05/2015	Bond Future		6.98425	106.30136		7.06898	106.03019		2.89	0.00	0	0.00
R204	On 06/08/2015	Bond Future		6.99381	104.08821		7.08525	103.81409		2.99	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	49.48000	0.04948	72.34000	0.07234	49.480	3.21	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		8.49220	102.99996		8.56966	102.15630			0.00	0	6,042.00
R2044	On 07/05/2015	Bond Future		8.54235	104.62957		8.62176	103.77422			0.00	0	0.00
R2044	On 06/08/2015	Bond Future		8.58360	102.04116		8.66502	101.17276			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			8.45722		107.16958		8.52965	106.35162			0.00	0	43,226.00
R2048	On 07/05/2015	Bond Future			8.50254		104.43483		8.57673	103.60547			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.53856		106.22817		8.61453	105.38623			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			7.16517		100.85997		7.25377	100.49742		3.87	0.00	0	30,977.00
R207	On 07/05/2015	Bond Future			7.21754		102.45545		7.31143	102.08866		3.85	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,234.73000		2.23473	1,961.00000	1.96100		2,234.730	3.98	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.24271		100.57052		7.34253	100.19903		3.99	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,675.25000		1.67525	1,467.43000	1.46743		1,675.250	4.05	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.22894		102.38472		7.33502	102.00836		3.88	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,836.01000		1.83601	1,641.89000	1.64189		1,836.010	3.92	0.00	0	53.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 05/02/2015	Bond Future			7.29369		99.80351		7.38209	99.38046		4.70	0.00	0	50,770.00
R208	On 07/05/2015	Bond Future			7.34043		97.98283		7.43314	97.55459		4.91	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.36478		99.66567		7.46217	99.23169		4.91	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	77.07000		0.07707	116.35000	0.11635		77.070	5.23	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.36271		98.06051		7.46504	97.62048		4.93	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	362.90000		0.36290	459.60000	0.45960		362.900	5.24	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			8.29135		82.07281		8.36871	81.43023		11.35	21,338,930.60	260	29,898.00
R209	On 07/05/2015	Bond Future			8.33649		80.22346		8.41574	79.57192		12.37	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.37127		81.60145		8.45242	80.94003		12.56	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	243.66000		0.24366	306.54000	0.30654		243.660	13.25	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210	On 05/02/2015	Bond Future	177.26993		177.26993		177.30392	177.30392			0.00	0	628.00
R210	On 07/05/2015	Bond Future	178.01380		178.01380		178.05070	178.05070			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	131.24045		131.24045		131.27098	131.27098			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future	133.32759		133.32759		133.36034	133.36034			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	136.28716		136.28716		136.31307	136.31307			14,310,151.80	105	13,459.00
R212	On 07/05/2015	Bond Future	138.45459		138.45459		138.48275	138.48275			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	8.16816		92.80111		8.25084	92.12676		9.70	0.00	0	23,708.00
R213	On 07/05/2015	Bond Future	8.21516		90.72501		8.30005	90.04139		10.55	0.00	0	0.00
R213	On 06/08/2015	Bond Future	8.25090		92.28289		8.33809	91.58894		10.68	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	8.37663		83.15973		8.45402	82.48088		12.01	49,895,838.00	600	14,311.00
R214	On 07/05/2015	Bond Future	8.42016		81.18436		8.49939	80.49589		13.11	0.00	0	0.00
R214	On 06/08/2015	Bond Future	8.45431		82.57834		8.53538	81.87950		13.32	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	21,390.07000		21,390.07000		21,459.74000	21,459.74000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	5.01530		5.01530		5.01990	5.01990		10.85	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	5.00480		5.00480		5.00700	5.00700		9.69	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.74170		1.74170		1.75710	1.75710			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.70140		1.70140		1.72050	1.72050			0.00	0	0.00

**Total for Derivatives :** **988,614,183.97**    **33,746**    **3 862 418.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.20255			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.83500		102.59869		6.83500	102.54234			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.32664			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.18500		106.63064		8.18500	106.55978			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	99.88371			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA07	On 15/04/2021	Spot Bond	8.83000	105.41574		8.83000	105.34070			1,059,600,000,000.00	120,000,000	60,000,000.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000	104.59600		10.00000	104.51400			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.00541			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	101.09424			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.05000	98.76033		9.05000	98.68792			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000	10.72348		100.00000	10.64574			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000	101.55752		10.84000	101.46870			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.95500	102.60324		6.95500	102.54544			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	102.02728			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.50500	105.61047		8.50500	105.53759			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	105.67100		10.00000	105.58900			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.37000	125.52664		2.37000	271.45827			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.12830			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.96877			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.47327			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.49194			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.50425			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.81774			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.79457			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.46449			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	87.42460		100.00000	86.81037			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.11000	172.89712		2.11000	172.83709			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	163.36870		2.76000	163.30360			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.23960		2.17000	174.17828			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN14	On 10/10/2033	Spot Bond		1.82000	186.27113		1.82000	186.21085			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.70125	79.76954		7.70125	79.72091			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.70125	79.76954		7.70125	79.72091			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	96.16000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.38702			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	95.33000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	94.40000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	93.74000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	92.33000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	91.72000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.07888			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.92518			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	91.37000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	90.66000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	90.87000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	90.11000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.21739			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.12500	108.51880		7.12500	108.45586			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.85770			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	88.76000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	88.20000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.68000	94.93896		2.68000	108.89047			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN62	On 31/03/2028	Spot Bond	2.39500	103.05135		2.39500	162.38282			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.29000	118.05550		2.29000	216.18092			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	86.85000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.18500	94.75707		9.18500	94.68657			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	98.52000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.51460			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	94.21000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.52000			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	106.71685		9.63000	106.63416			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	97.70000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.18500	110.03905		9.18500	109.95763			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.53500	93.43880		8.53500	93.37445			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	106.19000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	112.49000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.28000	109.31770		9.28000	109.23600			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	89.14000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.63032			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.53713			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		7.85500	108.76848		7.85500	108.69906			0.00	0	1,580,000,000.00
ABS11	On 09/04/2021	Spot Bond		8.54000	106.67307		8.54000	106.59958			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.99500	102.01891		6.99500	101.96149			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond		8.62000	99.15151		8.62000	99.08256			0.00	0	740,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.38000	98.90805		9.38000	98.83294		375,200,000,000.00		40,000,000	1,480,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.43000	105.15693		7.43000	105.09338			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.18000	217.31037		2.18000	275.23504			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.74000	127.94148		1.74000	130.75380			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.22000	130.46995		2.22000	133.04357			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00628		100.00000	0.00624			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	84.36986		100.00000	83.79592			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.28500	105.79043		11.28500	105.69422			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.38405			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	5.82017		100.00000	5.77704			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.41791			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.89785			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	34.69092		100.00000	34.43384			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.35017			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	67.43576		11.00000	67.37794			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	34.69092		100.00000	34.43384			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.42620			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.46642			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.40825			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.42038			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.42571			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.81542			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.81542			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.83753			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.83753			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.79331			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.56244			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.67100		10.00000	105.58900			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.24643			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.41313			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.42502			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.42981			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.42013			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.39856			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.02000	104.34535		9.02000	104.42544			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.69211			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.33982			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	87.56338			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	181.43802			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	181.49739			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.40816			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.40168			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.84081			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.40150			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	104.36308			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	104.24522			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.67100		10.00000	105.58900			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.07233			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.64919			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.40964			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.47846			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.36322			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.35493			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.37102			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.40111			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.38408			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.36468			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.37004			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.19179		10.23000	103.10651			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.37522			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.36712			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	117.48893			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.12500	103.02556		9.12500	102.94983			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39958			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	116.66461		1.75000	116.73378			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.46414			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.37035			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.38424			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.39618			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.37227			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.66539			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.83447			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.00811			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.36796			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.40830			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.39380			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.39101			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.41148			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.41778			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.73896			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.96526			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.41932			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.41932			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.43437			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.38662			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.44327			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.32509			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.43437			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	95.63504			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.42758			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.41529			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	131.29341			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	132.23121			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.36268			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.35933			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.97686			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.36844			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.38159			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.38424			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.36317			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.36268			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.40382			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.72415			0.00	0	310,000,000.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.60241			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.55650			0.00	0	30,000,000.00
ADCB04		On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.02420			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCP09	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.79320			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.86389			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	23.96433		100.00000	23.79059			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond		100.00000	12.86478		100.00000	12.76945			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.98370			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.68897			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.85508			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	102.07651			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.64079			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.64000	100.27083		7.64000	100.20889			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	102.10687			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	102.44891			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.49500	103.09375		8.49500	103.02269			0.00	0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond		9.28000	116.02008		9.28000	115.93337			0.00	0	40,000,000.00
AIR03	On 09/03/2016	Spot Bond		7.12000	107.80625		7.12000	107.74377			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond		8.92500	103.14166		8.92500	103.06705			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	13.79013		100.00000	13.69828			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond		9.63000	104.13158		9.63000	104.05044			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.64500	166.81761		2.64500	166.75242			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.72786			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.61319			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond		100.00000	71.70923		100.00000	71.28906			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.24056			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond		0.00000	100.00000		0.00000	92.46587			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.47522			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.17145			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.37712			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.38408			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.35622			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.76768			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.61500			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	94.88000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.72980			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	95.23219			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.54000	131.10755		2.54000	297.81656			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	97.27615			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	109.55404			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	98.89023			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.51182			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	92.54062			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.40346				0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.31783				0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.55500	164.37474	2.55500	208.18295				0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	27.67559	100.00000	27.49124				0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	16.77982	100.00000	16.65548				0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	16.87661	100.00000	16.75154				0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	16.44112	100.00000	16.31928				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.55386				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.33390				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.18947				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.59500	106.51355	8.59500	106.43969				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.51562				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.70691				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.25841				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000	0.00000	100.97736				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.11000	102.99871	9.11000	102.92311				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.36500	106.20927	7.36500	106.14598				0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	40.66304	100.00000	40.36823				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	102.83905				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.45500	106.30201	8.45500	106.22948				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.94198	102.22222	10.94198	101.42222				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.99964	100.70492	10.99964	100.48998				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	11.02326	100.66742	11.02326	100.47362				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA06	On 30/09/2016	Spot Bond			0.00000		100.00000		0.00000	100.26878			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond			11.04828		100.58619		11.04828	100.44547			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond			11.63394		100.72388		11.63394	100.64934			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond			0.00000		100.00000		0.00000	100.27485			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond			0.00000		100.00000		0.00000	100.27485			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond			0.00000		100.00000		0.00000	100.27492			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond			11.19198		100.15251		11.19198	100.13898			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond			11.13663		101.44602		11.13663	100.52328			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond			10.99964		100.70492		10.99964	100.48998			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond			11.02721		100.94504		11.02721	100.68786			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond			10.19706		96.84353		10.19706	100.42290			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond			0.00000		100.00000		0.00000	100.26156			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond			0.00000		100.00000		0.00000	100.25477			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond			0.00000		100.00000		0.00000	100.25477			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond			9.83417		101.67811		9.83417	101.11822			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond			11.23000		100.09386		11.23000	99.97492			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond			0.00000		100.00000		0.00000	100.24771			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond			11.15500		74.16369		11.15500	98.09281			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond			0.00000		100.00000		0.00000	100.23872			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond			9.28000		93.63678		9.28000	100.22961			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond			0.00000		100.00000		0.00000	100.25124			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA32	On 31/03/2018	Spot Bond	10.99500	72.79271		10.99500	97.98565			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.24417			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.25006			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.25006			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.88990			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.24134			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.25643			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.25643			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.24181			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.24833			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.25652			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.18923			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.20254			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.94198	102.28199		13.94198	101.48103			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.14042	100.83036		15.14042	100.74078			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.99928	100.90055		13.99928	100.60673			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.32610			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.32610			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.32610			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.33770			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.28529			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	25.57625		100.00000	25.43095			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.25443		100.00000	19.11175			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.52369	100.00000	17.39383				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.81710	100.00000	10.73693				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.82072	100.00000	10.73962				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.07838	100.00000	12.98147				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.33219	100.00000	11.24822				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.83625				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.55950				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.03352				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.03565				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.17259	100.00000	8.11203				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.17259	100.00000	8.11203				0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000		97.07447	100.00000	96.30607				0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000		90.57072	100.00000	89.90148				0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000		87.52998	100.00000	86.90476				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.08000		103.27887	2.08000	179.48527				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.80000		100.98741	7.80000	162.35037				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.80000		102.31240	7.80000	162.64107				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.18500		101.37808	8.18500	101.31107				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	7.59500		100.75430	7.59500	100.69208				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.50989				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.65792				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.69072				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.80004			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.90934			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.21499			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	25.64836		100.00000	25.46241			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	101.48151			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.51055			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.52023			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.63636			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.79112			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	25.09454		100.00000	24.91261			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	25.09454		100.00000	24.91261			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.53170			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.54183			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.00500	104.42948		8.00500	104.36157			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.57221			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.62604			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	14.38665		100.00000	14.28004			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	14.38665		100.00000	14.28004			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	100.00000		0.00000	101.34010			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond		10.77000	101.97543		10.77000	101.70128			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond		100.00000	56.33919		100.00000	56.01913			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.80698			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.83324			0.00	0	200,000,000.00
BID06	On 30/06/2019	Spot Bond	8.30500	70.25480		8.30500	102.25892			0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.50246			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	98.81845			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.44467			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.89466			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.03421			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.88078			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.92435			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.00347			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.33189			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.88182			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	86.05289		100.00000	85.45112			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.77725			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.82782			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.75820			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.60754			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.57152			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.77654			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.67346			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.58766			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.21677			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	93.97708			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC011	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.31074			0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.17137			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	74.18699		100.00000	73.73737			0.00	0	0.00
BTC014	On 09/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.90493			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.86487			0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.80457			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond	100.00000	83.14351		100.00000	82.57919		230,000,000,000,000.00	2,300,000,000	2,300,000,000.00	
BTC019	On 08/04/2015	Spot Bond	100.00000	80.93126		100.00000	80.39648			0.00	0	0.00
BTC020	On 09/02/2015	Spot Bond	100.00000	92.87532		100.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	25.47206		100.00000	25.28330			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.46677			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.10715			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.15500	110.78213		9.15500	110.69998			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	107.33767			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.05500	103.69843		9.05500	103.62235			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.19500	101.45251		12.19500	101.35303		17,073,000,000,000.00	1,400,000,000	700,000,000.00	
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.34804			0.00	1,860,000,000	3,130,000,000.00
CBL14	On 01/02/2019	Spot Bond	12.09500	103.42382		12.09500	103.32486			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.18110			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.04500	102.23135		9.04500	102.15643			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	99.53694			0.00	0	200,000,000.00
CBL18	On 23/08/2019	Spot Bond	12.09500	100.65919		12.09500	100.56288		10,401,700,000,000.00	860,000,000	430,000,000.00	
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.99082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	98.83432			0.00	400,000,000	400,000,000.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.33204			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.86000		96.02624		9.86000	95.94968			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.65000		117.28317		9.65000	117.19210			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.93000		111.12439		9.93000	111.03566			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.81000		119.21749		8.81000	119.13234			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.99345			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.35500		104.25200		11.35500	104.15663			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.84253			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.65075			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.67150		10.00000	105.58870			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.65549			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	91.69662			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.06939			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	103.48139			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.94477			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.22062			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.22877			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.23853			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.84927			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.83037			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.93023			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.33375			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.40827			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.12198			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.30014		10.11000	100.21820			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.01316			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		122.15789		2.76000	122.10931			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		119.32090		3.14000	122.10577			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.03779		8.25000	102.96878			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.92000		128.88420		2.92000	122.98487			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		127.22298		2.40000	121.40483			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.56992			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.37000		102.25554		8.37000	102.18647			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.75298			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.76673			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.42000		102.33567		8.42000	102.26614			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.42000		102.33567		8.42000	102.26614			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.47000		101.15986		8.47000	101.09072			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.41798			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.45968			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN230	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.82288			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.67100		10.00000	105.58900			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.82288			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.67100		10.00000	105.58900			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.16956			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.95642			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.01498			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond		9.35000	103.56327		9.35000	103.48615			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	103.56327		9.35000	103.48615			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.93555			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.93800			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	100.57520			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.32789			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.36692			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.36897			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.32789			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.32789			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.34964			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.14953			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.76585			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.25079			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.25079		0.00		0	0.00	
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.25079		0.00		0	0.00	
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.66640		0.00		0	0.00	
CLN262	On 26/03/2019	Spot Bond	8.92500	105.34828	8.92500	105.27208		0.00		0	0.00	
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.37080		0.00		0	0.00	
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.47382		0.00		0	0.00	
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.73950		0.00		0	0.00	
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.73733		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78649		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.96563		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.11861		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96189		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.83599		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.67442		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.54311		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.36514		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.36748		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.67942		0.00		0	0.00	
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.32501		0.00		0	0.00	
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.49526		0.00		0	0.00	
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.27773		0.00		0	0.00	
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.58985		0.00		0	0.00	
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.67100	10.00000	105.58900		0.00		0	0.00	
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.07030		0.00		0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.27476			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.12920			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.44563			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.09508			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24782			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24246			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	134.93012			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.72194			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	134.72647			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	134.44446			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	134.74945			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	132.37392			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	133.14521			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.33616			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.46500	96.66320		10.46500	96.58152			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.98500	98.25332		10.98500	98.16628			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23192			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.44008			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.30602			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.69475			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.68885			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	106.12184		8.80500	101.68017			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.38662			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.71150				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	129.75704				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.40431				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.41148				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.43913				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.42774				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.59227				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	77.26765				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.46655				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23192				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	117.15196				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	117.31994				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.64328				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.50895				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.23324				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.58865				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.48568				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.37427				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.42578				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.62742				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.30212				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.22663				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.54353				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	102.82908				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	103.54260			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	101.53657			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.64046			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.35214			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000		102.20073		10.55000	103.14413			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.64500		107.63861		9.64500	108.58512			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	102.38014			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.62961			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.78500		109.31358		11.78500	110.46726			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.74916			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.81500		110.26938		11.81500	110.09753			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.24500		109.47741		10.24500	109.32889			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.74916			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.71917			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.44812			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.39022			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.39847			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.39861			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.24168			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.16000		106.42877		9.16000	106.29719			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.95575			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.42721			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN379	On 20/03/2024	Spot Bond	10.55000	103.29070		10.55000	103.20273			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	103.42969		11.00000	100.71390			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.61425			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.43437			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.64820			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.57500	106.38814		11.57500	106.22292			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.47622			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	94.62853			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.84751			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.42524			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.14934			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.36698			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.36748			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	87.60155			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.38902			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.09717		7.01000	40.69138			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	170.46323			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	8.18500	101.37808		8.18500	145.14779			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.80000	36.85388		7.80000	162.35037			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.80000	37.28869		7.80000	162.64107			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.56264			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.51615			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.93569				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.93569				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.42280				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.39565				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.40104				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.93039				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.39380				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.69475				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.35838				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.38889				0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.38646				0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	94.75382				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	101.06602				0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000	0.00000	99.86556				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000	108.49503	8.87000	106.66308				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.40500	102.65084	8.40500	102.58120				0.00	0	810,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.80000	114.79981	9.80000	114.70932				0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.16500	103.26516	8.16500	103.19707				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.37000	109.78972	9.37000	109.70644				0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.42500	105.57532	9.42500	105.49522				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.79500	98.69318	9.79500	98.61542				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.53000	100.47081	10.53000	100.38587				0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.53000	93.37624	10.53000	93.29729				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.90385			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.82325			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.65349			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond		100.00000	9.83996		100.00000	9.76704			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.92579			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.35408			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.50205			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.81223			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond		100.00000	9.37680		100.00000	9.30731			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond		100.00000	11.96070		100.00000	11.87207			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		11.13500	99.39592		11.13500	101.00819			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	14.09414		100.00000	13.98969			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond		100.00000	5.96628		100.00000	5.92206			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond		100.00000	14.82026		100.00000	14.71043			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.43454			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.73000	99.88292		7.73000	99.82017			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.77521			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.63510			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.92522			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond		100.00000	64.49733		100.00000	64.02973			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.64498			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.99996			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	103.37322			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond		0.00000	100.00000		0.00000	103.00107			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.79699			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.50800			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.75850			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.58519			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.44150			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.12113			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.36000		103.89088		8.36000	103.82078			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.22000		111.48209		7.22000	111.41695			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.20500		109.12662		8.20500	109.05511			73,845,000,000.00	9,000,000	1,790,000,000.00
DV23	On 27/02/2023	Spot Bond	8.85500		110.26466		8.85500	110.18680			108,843,003,500.00	12,291,700	1,132,091,700.00
DV24	On 18/02/2024	Spot Bond	9.05500		107.73379		9.05500	107.65604			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.18000		111.21117		9.18000	111.12983			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.30096			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.19973			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.45485			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.92125			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.50366			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.51115			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.08996			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.41372			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.63580			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.69500		131.84555		7.69500	131.76442			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	91.92988			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		2.29000	100.13315		2.29000	115.06441			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		1.20000	100.94247		1.20000	134.47496			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond		2.03500	124.22079		2.03500	124.17830			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond		2.04500	111.63947		2.04500	111.60120			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.05500	112.61312		2.05500	112.57474			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond		2.14000	103.14362		2.14000	103.10755			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond		2.27000	100.49095		2.27000	115.47325			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.26000	110.35048		9.26000	110.26908			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.11000	111.08054		9.11000	110.99856			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.58000	104.74092		9.58000	104.65973			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		9.80500	96.63709		9.80500	98.46321			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond		9.95500	107.90321		9.95500	105.73211			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.09612			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond		0.00000	100.00000		0.00000	95.33890			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.56669			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.35807			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.30572			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.96743			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.23614			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.41473			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	84.18292		100.00000	83.41994			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ212U	On 12/02/2015	Spot Bond	100.00000	98.73895	100.00000	97.99655				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.14500	101.20655	11.14500	101.11849				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.88636				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.60926				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.22272				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.57500	99.72240	9.57500	99.64555				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.08814				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.91363				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.15762				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.22954				0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.67100	10.00000	105.58900				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.04703				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.08991				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.03846				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.07419				0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.05699				0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.04258				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.05000	103.28493	7.05000	103.22596				0.00	0	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.52500	107.03159	7.52500	106.96644			25,066,976,742,500.00	3,331,159,700	9,016,655,800.00	
ES23	On 25/01/2023	Spot Bond	8.22500	114.92840	8.22500	114.85291			1,766,146,025,000.00	214,729,000	5,406,410,700.00	
ES26	On 02/04/2026	Spot Bond	8.52500	97.36493	8.52500	97.29796			198,560,890,000.00	23,291,600	4,298,500,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 15/09/2033	Spot Bond	9.17000	87.64931		9.24500	86.99780			64,495,673,697,000.00	7,033,334,100	38,720,000,000.00
ES42	On 25/04/2042	Spot Bond	9.29500	93.98523		9.29500	93.91488			55,770,000,000,000.00	6,000,000,000	16,500,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.09342			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.12795			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.97775			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.80413			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.23757			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.05000			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.31781			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.80191			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.95365			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.73848			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.18980		100.00000	12.10142			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.86325		100.00000	11.77725			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.51809			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.14695			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.57879			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.61919			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.09500	98.56998		9.09500	98.49776			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.55903			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55896			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.64586			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	103.84960			0.00	200,000,000	660,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.86903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	100.88342			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.86000		102.05082		9.86000	101.67684			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.94500		107.27579		9.94500	107.19001			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.44523			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.22000		132.20381		2.22000	133.04357			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.21000		126.99376		2.21000	274.63455			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.39500		105.11924		2.39500	111.69979			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.37500		103.28003		2.37500	162.74344			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.18000		119.92724		2.18000	219.61036			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.39500		108.33785		7.39500	108.27268			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.74800		64.47076		7.74800	63.83786			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.44300		41.33137		9.44300	40.42459			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.68000		40.02705		9.68000	39.09687			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		88.16425		100.00000	87.52998			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		90.18992		100.00000	89.57777			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.02499			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.47139			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.40832			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.44812			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.46148		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.46148		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.43437			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41386			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.52305			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.42721			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.37073		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.45436			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.56000			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.54348			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	17.37840		100.09221	17.24952			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.38758			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.74280			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.52447			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.54921			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.43832			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.44320			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.40487			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.40574			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.53166			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.39858			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	62.03731		13.22500	61.97008			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.37562			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.37610			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.56349			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.39332			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.62500	96.82950		3.62500	100.13145			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.41052			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.41052			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.13507			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23192			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.46436			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.38662			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.37753			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.66279			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.44246			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.27244			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.64551			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.84182			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.50800			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.40192			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	103.12506			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.37322			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.40574			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.40574			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.49459			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.14782			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.15579			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.33742			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.67100		10.00000	105.58900			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.01832			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.42865			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.99990			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.32101			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.94461			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.94445			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.86597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.69370			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.86597			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.68681			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.45384			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	101.58837		8.75000	101.51672			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	104.33961			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	9.58471		100.00000	9.51368			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	8.75037		100.00000	8.68553			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.05530			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000	1.52572		100.00000	1.51442			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.42483			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000	19.06751		100.00000	18.92928			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.39027			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000	9.45074		100.00000	9.38070			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000	18.24839		100.00000	18.11608			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.39024			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000	10.08120		100.00000	10.00811			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.38681			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.31650			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.46491			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.37490			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.03000	99.63726		3.03000	126.41588			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.23026			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.21393			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.21393			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.11262			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.39900			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.43974			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.43735			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.69266			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.66316			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.56000		116.95664		3.56000	122.28454			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.44511			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.44947			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.61000		107.51318		3.61000	121.90287			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.59000		105.12164		3.59000	122.05537			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.06000		101.97643		3.06000	127.38875			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.13000		101.35291		3.13000	134.77209			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.86624			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.38882			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.44223			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.51389			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.49551			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.41672			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.41625			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	100.47767			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD01U	On 22/12/2018	Spot Bond	100.00000		10.84656	100.00000	10.76619				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		36.36425	100.00000	36.09477				0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		78.44957	100.00000	77.78662				0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		20.47719	100.00000	20.32545				0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		5.82017	100.00000	5.77704				0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		10.68275	100.00000	10.60359				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.20000		152.52702	5.20000	152.43585				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.29823				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	102.64207				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.87704				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	102.06361				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	99.65233				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	99.17622				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000	0.00000	99.88854				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.00800		83.53530	2.00800	105.58569				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.39000		103.94781	2.39000	136.62449				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	101.59869				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		102.28122	10.38000	102.19581				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		102.28122	10.38000	102.19581				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	101.73394				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.53000		101.60568	2.53000	110.26966				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.49000		210.93241	2.49000	210.11085				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.50000		110.89414	2.50000	110.85236				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.06866			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.52000		210.04440		2.52000	209.21836			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.89565			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.48000		110.89506		2.48000	110.85345			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.59000		109.15729		2.59000	109.11536			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.19680			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	46.99000			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.16547			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.69500		107.15439		2.69500	107.13039			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.64000		114.00610		2.64000	260.61478			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.69000		112.34168		2.69000	258.78155			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.41000		97.57457		2.41000	97.65924			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.72000		160.58881		2.72000	203.38529			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.33000		125.89152		2.33000	272.24821			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.22000		126.90147		2.22000	274.43474			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.94000		120.46216		2.94000	260.49395			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.69000		101.61522		2.69000	129.15062			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.58494			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.22000		133.09071		2.22000	128.97554			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.81741			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.03992			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.42883			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.37000		110.38839		2.37000	110.34794			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS69	On 31/05/2017	Spot Bond	104.97509	22.99421		104.97509	22.81628			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	26.83037		101.07593	26.62963			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	19.83467		100.44759	19.68709			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	25.29425		100.76967	25.10551			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.01000	119.90761		2.01000	119.86695			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	2.34000	97.86651		2.34000	112.25130			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.68565			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.37000	97.60414		2.37000	111.95010			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.00064			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.42000	125.07233		2.42000	342.69142			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.26968			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.93110			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.19500	103.30545		6.19500	103.25341			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.47000	103.43174		7.47000	103.36890			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.83500	104.35102		7.83500	104.28459			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.98500	109.65203		7.98500	109.58130			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.46000	103.53046		8.46000	103.45938			0.00	0	960,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.66000	102.85235		8.66000	102.78051			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.23500	94.49023		9.23500	94.41955			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.29000	110.28177		9.29000	110.19926			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.63000	99.30345		9.63000	101.68037			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX31	On 21/02/2031	Spot Bond	10.07000	99.19991		10.07000	99.12049			0.00	0	40,000,000.00
FRX45	On 14/04/2045	Spot Bond	9.89500	83.83381		9.89500	83.76711			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.34754			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.35241			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.36453			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.38397			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.39854			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.46159			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	100.93343			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.97409			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.81838			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.01075			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.05147			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.08540			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.23454			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.08066			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.12381			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.80500	103.75590		8.80500	103.68224			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	101.46712			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	9.66929		100.00000	9.59764			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	16.77911		100.00000	16.65477			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRB03U	On 03/03/2019	Spot Bond	100.00000		10.54050		100.00000	10.45781			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	101.44746			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.47767			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.53605			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.60851			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.70911			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	101.80067			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.88415			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.46130			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.54942			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.60289			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000		0.00000	101.07417			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.33046			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	100.86152			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.20427			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.32486			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.87819			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		10.11324		100.00000	10.03991			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.03351			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.51975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.38819			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.40461			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.51148			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.48093			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	101.72218			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.30333	102.74259		7.30333	99.05001			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	101.79969			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.30381	102.49333		8.30381	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	101.89934			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.75420	102.59622		8.75420	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	102.02112			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.79556			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.86894			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.86400			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.37079			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.67100		10.00000	105.58900			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.83500	105.94128		8.83500	105.86664			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.93000	112.40984		7.93000	112.33861			0.00	0	850,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.03000	128.66880		2.03000	278.26106			0.00	0	1,600,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.03000	131.52427		2.03000	284.43633			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.20000	104.58758		9.20000	104.51091			0.00	0	3,763,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.20000	104.59563		9.20000	104.51896			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	83.33333		100.00000	82.76644			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	21.65848		100.00000	21.49798			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	54.52818		100.00000	54.12410			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	26.05806		100.00000	25.86496			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	23.84836		100.00000	23.67546			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	84.67188		100.00000	84.09588			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	105.67100		10.00000	105.58900			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.73000	118.61559		1.73000	118.57827			0.00	0	73,345,626,200.00
I2038	On 31/01/2038	Spot Bond	1.77000	126.28475		1.77000	126.24461			0.00	0	02,118,945,600.00
I2046	On 31/03/2046	Spot Bond	1.79000	127.21608		1.79000	127.17523			0.00	0	68,068,813,000.00
I2050	On 31/12/2050	Spot Bond	1.81500	135.40426		1.82000	135.19291			0.00	0	23,855,450,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.60000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.28500	103.95090		7.28500	103.88941			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.82142			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.71078			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL21		On 15/03/2016	Spot Bond		7.97000	104.79545	7.97000	104.72761			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond		7.70500	109.58481	7.70500	109.51617			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond		7.79000	104.00017	7.79000	103.93540			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond		0.00000	100.00000	0.00000	101.37825			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond		1.90000	101.07330	1.90000	130.33994			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond		2.29000	104.21199	2.29000	132.45532			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond		0.00000	100.00000	0.00000	100.25779			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond		0.00000	100.00000	0.00000	100.75705			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond		7.82500	105.06586	7.82500	104.99941			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.70831			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.45363			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond		0.00000	100.00000	0.00000	101.16476			0.00	0	0.00
IBL43/JIBAR		On 25/11/2020	Spot Bond		10.00000	105.67100	10.00000	105.58900			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond		8.42500	99.07469	8.42500	99.00733			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond		8.88000	93.46584	8.88000	93.39966			0.00	0	2,460,000,000.00
IBL48		On 19/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.37162			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond		7.90500	100.44502	7.90500	100.38086			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond		8.93000	104.77651	8.93000	104.67819			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond		0.00000	100.00000	0.00000	101.24465			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond		0.00000	100.00000	0.00000	101.39254			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond		7.90000	102.31214	7.90000	102.24754			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond		8.20500	103.34104	8.20500	103.27333			0.00	0	0.00
IBL56		On 31/01/2019	Spot Bond		0.00000	100.00000	0.00000	101.53560			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.09764			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.47500	105.49305		7.47500	105.42997			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.16500	107.26784		8.16500	107.19788			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.27500	110.04082		9.27500	109.95951			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.18060			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.49137			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.41421			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	101.44377			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	101.47319			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00687		100.00000	0.00683			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.60197			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.58353			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.51000	101.09420		8.51000	101.02479			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.92994			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.96106			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.53000	101.39691		9.53000	101.31871			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.15587		5.00000	101.11487			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.15587		5.00000	101.11487			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	102.23898		5.00000	102.19783			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.15990		5.00000	101.11874			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.32154		4.00000	101.28829			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	100.95110		4.00000	100.91816			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	40.44485		100.00000	40.14514			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	40.28555		100.00000	39.98702			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW03U	On 30/06/2016	Spot Bond	100.00000		40.28555	100.00000	39.98702				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		107.24831	9.20000	107.16884				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.25146				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.83918	100.00000	7.78109				0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.94225				0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	100.00000		80.04386	100.00000	0.00000				0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000		96.30607	100.00000	95.54974				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.72000		102.92546	8.72000	102.85282				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	101.26481				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		15.41175	100.00000	15.30001				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		78.44957	100.00000	77.78662				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		99.18478	100.00000	98.38275				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		10.40414	100.00000	10.32871				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		17.24655	100.00000	17.09123				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.18144	100.00000	1.17467				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		8.58221	100.00000	8.51861				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		9.67056	100.00000	9.59644				0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000		86.08491	100.00000	85.48009				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		8.91540	100.00000	10.52616				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		27.68411	100.00000	27.47896				0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.25000		99.98288	6.25000	99.88028				0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.25000		99.86320	6.25000	99.76085				0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.25000		99.74381	6.25000	99.64170				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA506	On 03/02/2015	Spot Bond	6.35000		99.61872		6.35000	99.51524			0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.35000		99.49801		6.35000	99.39478			0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.35000		99.37760		6.35000	99.27462			0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.35000		99.25747		6.35000	99.15474			0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.45000		99.00278		6.45000	98.89897			0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.50000		98.50887		6.50000	98.40530			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.23269			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.94198		101.66648		10.94198	101.07674			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.94198		100.43345		10.94198	100.31198			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.42549			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.41763			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.79073		6.50000	101.73708			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.42245			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	93.38714			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.49491			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.94167			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.67100		10.00000	105.58900			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.40520			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.69560			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.20716			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.08252			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.95225			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.94164			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.95005			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING263	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.54080			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.13616			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.08597			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	97.62980			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	104.75151			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	101.64447			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000		99.72678		100.00000	98.91599			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.02477			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.67100		10.00000	105.58900			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.92196			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.92088			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.48000	102.82035		8.48000	102.74999			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.14657			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.15002			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.15234			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.75493			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.84446			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	102.82207			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.31000	101.63282		9.31000	101.55620			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.41932			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.39500	106.13211		8.39500	106.05980			0.00	0	1,580,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.08270			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.93988			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000	0.00000	101.35396		0.00		0	0.00	
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.43318		0.00		0	0.00	
IV014	On 22/06/2015	Spot Bond	8.46500	101.48324	8.46500	101.41522		0.00		0	0.00	
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.98053		0.00		0	0.00	
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.77503		0.00		0	0.00	
IV017	On 31/01/2022	Spot Bond	3.38000	97.30845	3.38000	127.08215		0.00		0	0.00	
IV019	On 31/03/2028	Spot Bond	3.55500	143.03563	3.55500	142.96917		0.00		0	0.00	
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.16641		0.00		0	0.00	
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	99.93408		0.00		0	0.00	
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	102.01191		0.00		0	0.00	
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.65741		0.00		0	0.00	
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.26216		0.00		0	0.00	
IV030	On 31/01/2025	Spot Bond	3.73000	98.39651	3.73000	99.20851		0.00		0	0.00	
IV030A	On 31/01/2025	Spot Bond	3.73000	98.31448	3.73000	105.64307		0.00		0	0.00	
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	100.71643		0.00		0	0.00	
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.39029		0.00		0	0.00	
IV08	On 30/04/2018	Spot Bond	10.04500	112.87617	10.04500	112.78452		0.00		0	0.00	
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	102.05484		0.00		0	0.00	
IV19A	On 31/03/2028	Spot Bond	3.65500	141.49294	3.65500	141.42606		0.00		0	0.00	
IVA502	On 08/01/2015	Spot Bond	6.25000	99.93155	6.25000	99.98288		0.00		0	0.00	
IVA503	On 15/01/2015	Spot Bond	6.25000	99.94866	6.25000	99.84613		0.00		0	0.00	
IVA504	On 22/01/2015	Spot Bond	6.25000	99.82906	6.25000	99.72678		0.00		0	0.00	
IVA505	On 22/01/2015	Spot Bond	6.25000	99.82906	6.25000	99.60771		0.00		0	0.00	
IVA506	On 05/02/2015	Spot Bond	6.35000	99.58420	6.35000	99.48079		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA507	On 12/02/2015	Spot Bond	6.35000		99.46358		6.35000	99.36042			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond	6.35000		99.34325		6.35000	99.24034			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.35000		99.22320		6.35000	99.12054			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond	6.45000		99.08946		6.45000	98.98547			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond	6.45000		98.96816		6.45000	98.86441			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond	100.00000		80.75221		100.00000	100.00000			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.29041			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.01623			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.67100		10.00000	105.58900			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.75557			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.07898			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.97012			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.02176			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.80741			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.94160			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.94120			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.94039			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.94401			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.71110			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.51256			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.43986			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.07881			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.83946			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.83110			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.08564			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.56498			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.35538			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.40868			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.21416			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.21953			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.21953			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.76500	101.82321		8.76500	101.75203			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	11.54734		100.00000	11.47126			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	9.29664		100.00000	9.22924			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.81765			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		8.93000	106.40919		8.93000	106.33343			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.54185			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.13927			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.48437			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	102.93458			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.50182			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.71847			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond		7.26500	101.72795		7.26500	101.66814			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.41905			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.07430			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.80594			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVF57U	On 12/02/2015	Spot Bond	100.00000		93.57733	100.00000	92.87375				0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.54558				0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		97.33334	100.00000	98.08916				0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.64276				0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		37.17279	100.00000	36.90329				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.24160				0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		97.03673	100.00000	96.28061				0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		102.21911	100.00000	101.42260				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		95.64199	100.00000	94.90817				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		86.39571	100.00000	85.79713				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.53670				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.55629				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.69705				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		61.26597	100.00000	60.82179				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	103.11328				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.72597				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.18000		144.41637	8.18000	144.32045				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.35342				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.33705				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.46236				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.79869				0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.34432				0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000	0.00000	102.26166				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK11	On 28/11/2019	Spot Bond	9.88000	100.18712		9.88000	100.10708			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.47458			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.50500	101.25346		8.50500	101.18473			340,200,000,000.00	40,000,000	3,550,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.55500	76.34147		8.55500	99.50100			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.06000	104.19832		9.06000	104.12308			0.00	0	720,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.65723			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.75566			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.78500	101.64917		9.78500	101.56917			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.82281			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.33594			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.06502			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	103.16398			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	103.39289			0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.53335			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.06234			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.80134			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.97703			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.46487			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	100.00000	78.15846		100.00000	77.65957			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.35345			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.37092			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.24417			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.94945			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.33093			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.00138			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.42525			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.79769			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.12585			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.89947			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.92258			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.18204			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.20840			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.23590			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.57978			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	93.54297		100.00000	92.84140			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	34.51932		100.00000	34.26352			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	84.10138		100.00000	83.52403			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	19.68398		100.00000	17.06912			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	18.39256		100.00000	18.25922			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	18.49245		100.00000	18.35838			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond		100.00000	17.74546		100.00000	17.61680			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.42500	104.30635		8.42500	104.23543			0.00	0	580,000,000.00
MBSA02	On 15/04/2019	Spot Bond		8.44500	103.77054		8.44500	103.69982			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.58815			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.92732			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.93670			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.08260			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	100.08616			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.64000	103.82735		7.64000	103.76322			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.41500	103.25183		8.41500	103.18133			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.18500	104.37277		9.18500	104.29513			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.34995			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.36211			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.23000	104.49433		9.23000	104.41489			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.43500	103.46171		7.43500	103.39914			0.00	0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.89266			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.56500	101.48634		8.56500	101.41621			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.47395			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.06000	110.19989		9.06000	107.82387			0.00	0	440,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.00000		0.00000	100.89699			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	22.75955		100.00000	22.59089			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.06521			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.26500	101.45389		8.26500	101.38619			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.38500	100.93245		7.38500	100.87279			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.25500	104.13579		8.25500	104.06714			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	7.02376		100.89771	6.97243			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.11534		100.61875	7.06347			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A311		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.13908			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.23066			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.33722			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.68111		100.00000	0.67617			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.68111		100.00000	0.67617			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.64000	99.07974		8.64000	99.01031			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.59000	102.23838		7.59000	102.17631			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	8.75000	101.85928		8.75000	101.78701			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	8.51000	107.07342		8.51000	106.99950			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.98600			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	8.97500	107.72183		8.97500	107.64347			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.06664			0.00	57,200,000	16,900,000.00
NBK14A		On 26/06/2021	Spot Bond	8.87000	102.47798		8.87000	102.35829			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.99084			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.13293			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.62093			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.92142			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.19214			0.00	0	0.00
NBK19B		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.21682			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
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.22041		0.00		0	0.00	
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.13582		0.00		0	0.00	
NBK2A	On 15/09/2015	Spot Bond	7.25500	105.56841	7.25500	105.50608		0.00		0	790,000,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.45758		0.00		0	0.00	
NBK3A	On 09/09/2019	Spot Bond	8.24500	115.86480	8.24500	115.78725		0.00		0	1,520,000,000.00	
NBK4	On 28/10/2024	Spot Bond	10.35500	38.10570	10.35500	38.07485		0.00		0	0.00	
NBK6A	On 19/04/2015	Spot Bond	7.18500	102.87566	7.18500	102.81607		0.00		0	930,000,000.00	
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.88015		0.00		0	0.00	
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	101.83268		0.00		0	0.00	
NBK9A	On 23/03/2016	Spot Bond	7.58000	104.84444	7.58000	104.77981		0.00		0	1,880,000,000.00	
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.34046		0.00		0	0.00	
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.15235		0.00		0	0.00	
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.57062		0.00		0	0.00	
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.04130		0.00		0	0.00	
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.87487		0.00		0	0.00	
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.84969		0.00		0	0.00	
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	93.99436		0.00		0	0.00	
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.78689		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	101.57523		0.00		0	0.00	
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.54198		0.00		0	0.00	
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	90.36959		0.00		0	0.00	
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.17826		0.00		0	0.00	
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.16244		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.37790			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.35845			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.73277			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.34651			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.33534			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.33511			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.39590			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.38662			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.52500		109.07587		9.52500	110.03328			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.38424			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.56000		107.79520		9.56000	108.92474			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.38662			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.34734			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.38672			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.39045			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.39523			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.97500		105.04099		7.97500	104.97293			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.79751			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	99.55289			0.00	0	290,000,000.00
NED15	On 08/04/2024	Spot Bond	9.62500		107.04334		9.62500	107.81190			962,500,000,000.00	100,000,000	300,000,000.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	101.86353			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	99.87857			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00387			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NEDH1A	On 20/11/2018	Spot Bond	9.75500	118.84214		9.75500	118.74837			0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	104.89609			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.25808			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.67100		10.00000	105.58900			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.23000	168.63870		2.23000	168.57849			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.59000	96.23184		2.59000	138.84573			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.28000	109.03781		8.28000	108.96572			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.55502			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.91000	107.64594		8.91000	107.80616			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.92809			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.97861			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.87810			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.90939			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.89064			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.11000	107.64324		9.11000	109.50067			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.90945			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.92814			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.91564			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.31000	107.64073		9.31000	107.79259			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.95322			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.94064			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.94689			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.17765			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.10164			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.96563			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.10500	114.99769		8.10500	114.92242			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.91000	120.92937		8.91000	120.84204			0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.12500	172.68452		2.12500	172.62436			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.62000	121.34149		9.62000	121.24757			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.10361			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	101.88442			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.40568			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.67190			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.89603			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.01200			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.24960			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.74242		100.00000	17.61378			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	66.67046		100.00000	66.18710			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.27500	103.10625		7.27500	103.04555			0.00	0	8,860,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000		0.00000	100.97763			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.43000	100.04733		9.43000	100.40791			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	25.03375		100.00000	24.85225			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.93000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.13481			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.48463			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.73010			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.67100		10.00000	105.58900			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.61503			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.75589			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.38687			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.35842			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.65208			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.16000		103.53273		9.16000	103.55168			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.45362			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.49400			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.51216			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.55253			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.72607			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.76641			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.57562			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.60000		44.21974		7.60000	44.19256			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.28500		109.08528		6.28500	109.02935		140,318,910,000,000.00	22,326,000,000	55,620,519,000.00	
R158P	On 15/09/2015	Spot Bond	6.37000		95.87805		6.37000	95.82824			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.47000		115.38260		6.47000	115.32172		795,953,441,194,000.00	23,022,170,200	14,801,352,300.00	
R159P	On 15/09/2016	Spot Bond	6.30000		90.15266		6.30000	90.10633			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.70000		122.23429		7.78000	121.45430		7,207,506,126,590,000.00	36,039,756,700	53,168,200,000.00	
R187P	On 21/12/2026	Spot Bond	7.52000		41.42081		7.52000	41.39562			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.44000		38.85906		7.44000	38.83567			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.72000		284.73117		1.72000	284.64136		3,216,400,000,000.00	1,870,000,000	23,994,137,600.00	
R202	On 07/12/2033	Spot Bond	1.69000		235.78497		1.69000	235.71119		961,610,000,000.00	569,000,000	73,092,349,200.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 28/02/2023	Spot Bond		7.49000	104.41707		7.57500	103.83889			585,786,657,085,000.00	78,209,166,500	07,569,100,000.00
R203	On 15/09/2017	Spot Bond		6.63500	106.59152		6.70500	106.36050			3,265,026,365,351,500.00	92,091,388,900	06,204,500,000.00
R2030	On 31/01/2030	Spot Bond		8.19000	101.95265		8.19000	101.88595			310,311,406,314,000.00	37,889,060,600	53,937,100,000.00
R2032	On 31/03/2032	Spot Bond		8.34500	101.47673		8.34500	101.40839			72,758,365,137,500.00	8,718,797,500	07,431,020,900.00
R2037	On 31/01/2037	Spot Bond		8.42500	104.54892		8.42500	104.47860			484,092,046,355,000.00	57,458,996,600	07,232,500,000.00
R204	On 21/12/2018	Spot Bond		6.92000	104.14547		6.99500	103.82647			261,670,603,320,000.00	37,813,671,000	03,922,296,700.00
R2044	On 31/01/2044	Spot Bond		8.55000	106.04843		8.55000	105.97607			164,160,000,000,000.00	19,200,000,000	34,273,000,000.00
R2048	On 28/02/2048	Spot Bond		8.51000	105.86327		8.51000	105.79017			611,625,278,706,000.00	71,871,360,600	06,950,800,000.00
R207	On 15/01/2020	Spot Bond		7.14500	100.37757		7.23000	99.96686			92,043,942,044,000.00	12,882,287,200	03,562,400,000.00
R208	On 31/03/2021	Spot Bond		7.27500	99.32615		7.36000	98.85582			334,931,359,897,500.00	46,038,674,900	01,383,558,800.00
R209	On 31/03/2036	Spot Bond		8.27500	81.68027		8.35000	81.00030			3,225,859,064,352,500.00	89,831,911,100	04,436,800,000.00
R210	On 31/03/2028	Spot Bond		1.65500	176.41753		1.65500	176.36283			1,042,650,000,000.00	630,000,000	42,907,431,300.00
R211	On 31/01/2017	Spot Bond		1.20000	132.19890		1.20000	132.16297			0.00	0	20,373,124,700.00
R212	On 31/01/2022	Spot Bond		1.72000	137.37651		1.72000	137.33341			20,984,000,000,000.00	12,200,000,000	99,027,749,400.00
R213	On 28/02/2031	Spot Bond		8.15000	92.35726		8.23000	91.64037			1,519,261,276,790,000.00	86,412,426,600	01,080,527,500.00
R214	On 28/02/2041	Spot Bond		8.43500	82.10164		8.43500	82.04545			2,464,374,320,226,000.00	92,160,559,600	08,156,800,000.00
R227C	On 15/03/2015	Spot Bond		6.53000	98.90296		6.53000	98.85049			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.37000	95.87805		6.37000	95.82824			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.29000	93.00303		6.29000	92.95531			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.30000	90.15266		6.30000	90.10633			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.44000	97.25449		6.44000	97.20445			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.31000	94.33006		6.31000	94.28178			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.29000	91.47050		6.29000	91.42383			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R330C	On 21/12/2016	Spot Bond	6.35000		88.58149		6.35000	88.53586			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.68000		85.18879		6.68000	85.14267			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.73000		82.31830		6.73000	82.27341			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.00000		78.92662		7.00000	78.88188			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.98000		76.31569		6.98000	76.27254			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.96000		73.80539		6.96000	73.76378			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.95000		71.35739		6.95000	71.31722			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.19000		68.09691		7.19000	68.05728			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.17000		65.80920		7.17000	65.77101			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.28000		63.09874		7.28000	63.06156			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.25000		61.00504		7.25000	60.96925			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.22000		58.99791		7.22000	58.96343			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.19000		57.07336		7.19000	57.04014			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.15000		55.27261		7.15000	55.24062			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.11000		53.54939		7.11000	53.51857			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.72000		48.91817		7.72000	48.88764			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.68000		47.28077		7.68000	47.25141			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.64000		45.71582		7.64000	45.68758			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.60000		44.21974		7.60000	44.19256			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.56000		42.78913		7.56000	42.76297			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.52000		41.42081		7.52000	41.39562			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.48000		40.11174		7.48000	40.08747			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.44000		38.85906		7.44000	38.83567			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000		100.00000		0.00000	104.34687			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.70540			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	102.28444			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	103.49509			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.71291			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		23.35935	100.00000	23.18999				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		10.42940	100.00000	10.35379				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		22.83414	100.00000	22.66493				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		64.34108	100.00000	63.87461				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		29.68232	100.00000	29.45738				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		15.95905	100.00000	15.83591				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.33282	100.00000	8.29781				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		12.81606	100.00000	12.71717				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		10.95853	100.00000	10.87397				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.14895	100.00000	9.07836				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.36013			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.61074			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.70683			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.90773			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.95434			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.29602			0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.78695			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.86400			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.86475			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.30498			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.87308			0.00	0	60,000,000.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.38887			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.64496			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.66880			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.86876			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.68723			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.54021			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.70031			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	83.75510			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	83.55496			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	88.11272			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	86.81272			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.33743			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	81.31750			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	92.30841			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	107.57339		12.35000	107.46835			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	15.17970		100.00000	15.06964			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.83278			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.07303			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.36428			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	3.91427		100.00000	3.88527			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	21.23312		100.00000	21.07577			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP07U	On 31/01/2016	Spot Bond	100.00000		39.11523	100.00000	38.83165				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.35035	100.00000	13.30134				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		32.70376	100.00000	32.46666				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	102.27635				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	79.80495				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.66000		108.48569	8.66000	108.40993				0.00	0	830,000,000.00
RW23	On 10/12/2023	Spot Bond	8.82500		105.01295	8.82500	104.93823				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.46000		89.54510	9.46000	106.83382				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	96.31657				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.67000		106.82216	7.67000	106.75555				0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		105.67100	10.00000	105.58900				0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.82177				0.00	1,000,000,000	1,000,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.75500		103.36008	8.75500	103.28711				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	102.66729				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.80479				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	103.29839				0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.78545				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.75418				0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000	0.00000	100.99743				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.93500		102.25055	6.93500	102.19373				0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.49500		101.88306	8.49500	101.81322				0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.74500		108.10411	7.74500	108.03605				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		107.96097	7.96000	107.89115				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN31	On 15/09/2015	Spot Bond	7.53500	108.24424		7.53500	108.17791			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.10500	103.03564		8.10500	102.96781			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.68000	108.14745		7.68000	108.07992			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.83000	108.04748		7.83000	107.97872			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.50796			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.08604			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.75500	105.46681		7.75500	105.40033			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	102.04678			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.37220			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	104.21231			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.83000	107.07717		8.83000	107.00094			529,800,000,000.00	60,000,000	30,000,000.00
SBS20	On 15/05/2026	Spot Bond	9.68000	104.09823		9.68000	104.01670			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.20835			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.12219			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.16108			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	103.26762			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.57500	102.23785		8.57500	102.16673			0.00	0	750,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	17.80964		100.00000	17.69229			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.11500	110.16247		9.11500	110.08245			364,600,000,000.00	40,000,000	2,520,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.65130			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.62500	100.96170		8.62500	100.89146			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.69000	90.93641		9.69000	90.86512			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.54780			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.43000	103.38284		9.43000	103.30436			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.41153			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.42287			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.58000		106.41554		9.58000	106.33305			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.06000		99.02534		9.06000	98.95265			0.00	0	180,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.47000		105.61542		7.47000	105.55125			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.33000		125.89152		2.33000	272.24821			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.84500		102.43316		1.84500	130.48202			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		18.20995		100.00000	18.07195			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.94065			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		22.47914		100.00000	22.31256			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		165.17322		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.47000		114.93312		2.47000	128.87904			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.79073		6.50000	101.73708			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.81432			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.23817			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.62908			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.73500		100.36253		8.73500	100.29184			0.00	0	300,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.40427			0.00	12,400,000	9,460,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.17820			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.36698			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	23.90627		100.00000	23.73295			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.67100		10.00000	105.58900			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.58941			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	89.32152		100.00000	88.48151			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55939			0.00	0	1,000,000,000.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	33.92539		100.00000	33.67398			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	30.28950		100.00000	30.06505			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	30.56227		100.00000	30.33579			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.04500	106.03849		9.04500	105.90900			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.77108			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.07339			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.72000	106.74154		7.72000	106.67565			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.59500	104.16118		8.59500	103.77985			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.10500	103.03564		8.10500	102.96781			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.00779			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.16670			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.48348			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.97051			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.99687			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.26849			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.80500	102.86099		7.80500	102.79611			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.74127			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.14584			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	99.86359				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.91000		98.41895	8.91000	98.34827				0.00	0	350,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.86551				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.25396				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.62576				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.96800		91.51656	8.96800	91.45042				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.46000		93.77686	8.46000	93.71284				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.49000		94.96763	8.49000	94.90328				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.47902				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.88500		103.55800	7.88500	103.49165				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.48000		110.47374	2.48000	110.85345				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.94500		100.65824	7.94500	100.59363				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	8.22500		101.04525	8.22500	100.97821				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.54000		107.37722	9.54000	107.29478				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.75181				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.58000		81.59735	9.58000	81.53410				0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000	0.00000	101.72119				0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.80784				0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000	0.00000	99.85685				0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.25007				0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.00000	0.00000	99.84003				0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		100.00000	0.00000	100.27793				0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000		101.68931	0.00000	99.56408				0.00	7,400,000,000	3,700,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1186	On 27/01/2015	Spot Bond	100.00000		96.05263		100.00000	95.30026			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.39668			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.32607			0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.20830			0.00	0	0.00
SY1202	On 08/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1204	On 08/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.98147			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.96344			0.00	0	0.00
SY1208	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.79459			0.00	0	0.00
SY1209	On 19/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.82876			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.84369			0.00	0	0.00
SY1212	On 20/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.81143			0.00	0	0.00
SY1213	On 27/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.68872			0.00	0	0.00
SY1214	On 28/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.67182			0.00	0	0.00
SY1215	On 02/02/2015	Spot Bond	100.00000		94.55959		100.00000	100.00000			0.00	0	0.00
SY1216	On 02/02/2015	Spot Bond	100.00000		94.55959		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.74500		107.49465		6.74500	107.43589			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.39000		106.80538		8.39000	106.73306			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		41.59684		100.00000	41.29527			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.82158			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.27851			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.75586			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.87884			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.33782			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.35487			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.91861			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.39427			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.72000		105.36583		7.72000	105.30080			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.64301			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.68720			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.78496		7.83000	103.71999			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.61869			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.67395			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.81216			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.61869			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.67395			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	83.77652			7.16000	103.40195			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.78222			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.77338			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.98543			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.95672			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.82371			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.72453			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.61648			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.68720			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		104.21970		8.73000	104.09877			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.60985			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.67395			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.46500		99.12405		8.46500	103.05581			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.60926			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.68680			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.78664			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.76234			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.76655			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.98101			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.97219			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.90831			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.66942			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.67823			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.64997			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.97711			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.01006			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.83000		101.47698		8.83000	104.44440			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.86841			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.90887			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.74000		101.49939		8.74000	101.24731			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.09563			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.96084			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.20076			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.05311			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.62577			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.42608			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.68902			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	7.12210		101.06155	7.06997			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	101.69701			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.76979			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	101.89710			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	102.83253			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.92473			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.65579			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.67795			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.65579			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.67795			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.68902			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.64250			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.67795			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.79978			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.79978			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.79978			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.97698			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	102.02127			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.96590			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.85138			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.90669			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.88457			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.41500		103.69595		7.41500	103.63413			0.00	0	630,000,000.00
TL20	On 22/02/2020	Spot Bond	9.18000		92.76872		9.18000	92.67109			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		105.67100		10.00000	105.58900			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.63500		105.53932		7.63500	105.47380			0.00	0	27,310,000,000.00
TN20	On 17/09/2020	Spot Bond	9.04000		109.74058		9.04000	109.66020		28,106,168,176,000.00	3,109,089,400	22,801,489,400.00	
TN20U	On 14/04/2020	Spot Bond	100.00000		1.14734		100.00000	1.13902			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.28000		110.98717		9.28000	110.90377			0.00	0	11,500,000,000.00
TN25	On 19/08/2025	Spot Bond	9.46500		103.98202		9.46500	103.90366		18,930,000,000,000.00	2,000,000,000	17,060,000,000.00	
TN27	On 14/11/2027	Spot Bond	9.55000		96.67654		9.55000	96.60183			0.00	0	9,010,000,000.00
TN30	On 09/10/2030	Spot Bond	9.89000		107.52672		9.89000	107.44121			0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.34500		106.39484		10.34500	106.30642			0.00	0	1,600,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.59152			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.96548			0.00	11,482,900	11,482,900.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.09321			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.12065			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.12346			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.25883			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.53945			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	101.12209			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.15978			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.67100		10.00000	105.58900			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.07946			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.08108			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.94770			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.94410			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.32176		10.00000	100.24123			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.31374		9.75000	100.23521			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.31470		100.00000	10.23511			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.48823			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.51823			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.53489			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.53821			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.63113			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.83527			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	12.72998		100.00000	12.63769			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.78526			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.48250			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.07798			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.97465			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.73552			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.48728			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.24186			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	97.50820			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	97.24368			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.62996			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.43438			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.14249			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	95.83469			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.55910			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.41355			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	96.29944			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.49793			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.05389			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.67897			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.89149		100.00000	13.79078			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	101.28652		100.00000	100.47623			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	80.75221		100.00000	80.21978			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.51952			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	103.22165			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.88039			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.80283			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.68513			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.63973			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.79311			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.77548			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.75786			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000	84.68677		100.00000	84.10138			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.81540			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCJ15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.85211			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.82444			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.77789			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.76000		112.93776		8.76000	112.85754			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.20885			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.91350			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.22077			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.25986			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.26156			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.22629			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.23229			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00021		100.00000	0.00021			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.86000		108.77925		6.86000	108.71846			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.69000		241.36585		1.69000	241.29070			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.60500		101.98999		6.60500	101.93598			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.20500		104.96001		7.20500	104.89846			0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.55000		106.42223		7.55000	106.35689			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.85500		106.04586		7.85500	105.97817			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.90000		106.53030		7.90000	106.46192			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.23500		97.19411		6.23500	97.14573			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.16500		95.45263		6.16500	95.40488			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z071	On 01/07/2015	Spot Bond	6.23500	97.17798		6.23500	97.12961			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.94000	72.50495		6.94000	72.46397			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	58.64732		100.00000	58.31415			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	31.04276		100.00000	30.86641			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>22,017,506,636,897,000.00</b>	<b>4,869,206,400</b>	<b>33 254 025 600.00</b>
<b>Grand Total:</b>										<b>22,017,507,625,511,200.00</b>	<b>4,869,240,146</b>	<b>33 257 888 018.00</b>