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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 05/12/2014

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
<b>Derivatives</b>													
\$ / R	On 08/12/2014	Any day expiry	11.35710	11.35710		11.21210	11.21210		10.85	0.00	0	0.00	
\$ / R	On 08/12/2014	Any day expiry	11.02	Put	0.65840	0.00066	6.12250	0.00612	0.658	14.85	0.00	0	1,500.00
\$ / R	On 10/12/2014	Any day expiry	11.35710		11.35710		11.21040	11.21040	11.35	0.00	0	800.00	
\$ / R	On 11/12/2014	Any day expiry	11.35880		11.35880		11.21220	11.21220	11.46	0.00	0	4,000.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	11.36060		11.36060		11.21390	11.21390	11.54	2,427,714,777.60	213,696	843,268.00	
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.00760	0.00001	0.00000	0.00000	0.008	41.67	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	0.01080	0.00001	0.00000	0.00000	0.011	35.68	0.00	0	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	0.01240	0.00001	0.00000	0.00000	0.012	29.45	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	0.01280	0.00001	0.00000	0.00000	0.013	27.62	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	0.01330	0.00001	0.00060	0.00000	0.013	25.42	0.00	0	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,260.61360	1.26061	1,113.90430	1.11390	1,260.614	23.59	0.00	0	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	0.01360	0.00001	0.00430	0.00000	0.014	23.59	0.00	0	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	1,060.62860	1.06063	913.94210	0.91394	1,060.629	20.90	0.00	0	2,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	0.03830	0.00004	0.06110	0.00006	0.038	20.56	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	0.04120	0.00004	0.06710	0.00007	0.041	20.47	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	0.04430	0.00004	0.07360	0.00007	0.044	20.39	0.00	0	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	0.05130	0.00005	0.08860	0.00009	0.051	20.21	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	0.05950	0.00006	0.10660	0.00011	0.060	20.04	13.51	227	7,300.00

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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 12/12/2014	Foreign Exchange Future	10.44	Put	0.08010	0.00008		0.15420	0.00015	0.080	19.70	0.00	0	2,491.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.45	Put	0.08630	0.00009		0.16910	0.00017	0.086	19.62	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	0.11640	0.00012		0.24400	0.00024	0.116	19.27	10.83	93	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	0.12550	0.00013		0.26740	0.00027	0.126	19.19	0.00	0	44,450.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	0.14590	0.00015		0.32090	0.00032	0.146	19.02	42.89	294	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	0.18300	0.00018		0.42150	0.00042	0.183	18.76	136.70	747	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	0.26770	0.00027		0.66180	0.00066	0.268	18.33	88.07	329	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	0.33670	0.00034		0.86550	0.00087	0.337	18.07	0.00	0	2,359.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	0.57670	0.00058		1.60600	0.00161	0.577	17.48	0.00	0	22,902.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	631.32700	0.63133		485.96060	0.48596	631.327	17.22	0.00	0	6,524.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	621.38550	0.62139		476.13840	0.47614	621.386	17.13	0.00	0	3,499.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	581.67050	0.58167		437.01180	0.43701	581.671	16.79	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	561.84980	0.56185		417.56450	0.41756	561.850	16.62	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	1.34670	0.00135		3.97540	0.00398	1.347	16.53	0.00	0	6,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	1.45120	0.00145		4.31170	0.00431	1.451	16.43	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	502.55820	0.50256		359.85110	0.35985	502.558	16.06	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	463.24480	0.46324		322.07530	0.32208	463.245	15.70	0.00	0	13,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	3.31480	0.00331		10.33740	0.01034	3.315	15.42	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	3.57400	0.00357		11.16990	0.01117	3.574	15.33	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	3.85340	0.00385		12.06470	0.01206	3.853	15.23	0.00	0	27,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.96	Call	404.75480	0.40475		266.92580	0.26693	404.755	15.14	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	366.21280	0.36621		231.52130	0.23152	366.213	14.77	0.00	0	30,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	5.61280	0.00561		17.62130	0.01762	5.613	14.77	0.00	0	35,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.04	Call	328.17520	0.32818		197.55280	0.19755	328.175	14.40	0.00	0	15,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	309.39530	0.30940		181.21390	0.18121	309.395	14.22	0.00	0	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	281.59140	0.28159		157.64430	0.15764	281.591	13.94	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	11.83530	0.01184		36.16250	0.03616	11.835	13.85	0.00	0	4,505.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.13	Call	245.35780	0.24536		128.22960	0.12823	245.358	13.57	0.00	0	11,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	227.67640	0.22768		114.49560	0.11450	227.676	13.39	21,173.91	93	3,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	185.06640	0.18507		83.38030	0.08338	185.066	12.93	0.00	0	2,931.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	24.46640	0.02447		69.48030	0.06948	24.466	12.93	0.00	0	250.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	145.32410	0.14532		57.35470	0.05735	145.324	12.46	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.26	Call	137.79190	0.13779		53.76140	0.05376	137.792	12.37	0.00	0	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.31	Call	102.59660	0.10260		38.56140	0.03856	102.597	11.91	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	83.70490	0.08370		31.40050	0.03140	83.705	11.63	19,001.01	227	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.39	Call	60.49360	0.06049		22.12320	0.02212	60.494	11.82	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	56.68580	0.05669		20.60670	0.02061	56.686	11.89	4,931.66	87	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	167.85880	0.16786		296.12220	0.29612	167.859	12.58	0.00	0	600.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	12.53430	0.01253		4.50260	0.00450	12.534	13.35	3,685.08	294	9,425.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	10.74640	0.01075		3.89570	0.00390	10.746	13.49	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	9.94660	0.00995		3.62430	0.00362	9.947	13.55	3,272.43	329	10,558.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	4.19420	0.00419		1.65480	0.00165	4.194	14.32	0.00	0	1,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	3.30630	0.00331		1.34190	0.00134	3.306	14.53	0.00	0	4,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	1.75240	0.00175		0.84230	0.00084	1.752	15.08	0.00	0	38,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	1.27720	0.00128		0.68390	0.00068	1.277	15.36	0.00	0	2,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	0.99960	0.00100		0.55950	0.00056	1.000	15.78	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	0.94160	0.00094		0.53280	0.00053	0.942	15.89	0.00	0	10,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	0.70340	0.00070		0.41990	0.00042	0.703	16.42	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	640.10340	0.64010	786.51990	0.78652	640.103	16.42	0.00	0	397.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.01	Call	0.66450	0.00066	0.40090	0.00040	0.665	16.52	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	0.40720	0.00041	0.26950	0.00027	0.407	17.47	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	0.16370	0.00016	0.12970	0.00013	0.164	19.48	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	0.15670	0.00016	0.12530	0.00013	0.157	19.58	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	0.01570	0.00002	0.00950	0.00001	0.016	26.83	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	0.01370	0.00001	0.00790	0.00001	0.014	27.44	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	0.00940	0.00001	0.00480	0.00000	0.009	29.29	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	0.00910	0.00001	0.00460	0.00000	0.009	29.50	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.21750	0.00022	0.07810	0.00008	0.218	60.67	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.36590	11.36590	11.21910	11.21910		10.93	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	1.91440	0.00191	5.45090	0.00545	1.914	14.90	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.12	Call	263.64820	0.26365	147.65050	0.14765	263.648	12.59	0.00	0	13,000.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	21.65550	0.02166	58.02130	0.05802	21.656	12.37	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	1.57500	0.00158	0.91380	0.00091	1.575	14.94	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	0.01870	0.00002	0.01750	0.00002	0.019	31.88	0.00	0	500.00
\$ / R	On 19/12/2014	Any day expiry			11.37350	11.37350	11.22720	11.22720		11.15	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	33.01860	0.03302	73.24660	0.07325	33.019	12.24	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	131.03680	0.13104	63.89540	0.06390	131.037	11.51	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	77.53680	0.07754	156.69540	0.15670	77.537	11.51	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry			11.38190	11.38190	11.23530	11.23530		10.89	0.00	0	440.00
\$ / R	On 05/01/2015	Any day expiry			11.40890	11.40890	11.26180	11.26180		10.57	0.00	0	0.00
\$ / R	On 05/01/2015	Any day expiry	11.04	Call	392.64060	0.39264	278.00090	0.27800	392.641	10.36	0.00	0	5,000.00
\$ / R	On 05/01/2015	Any day expiry	11.28	Put	83.41080	0.08341	153.80130	0.15380	83.411	10.50	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.40	Call	144.57380	0.14457	92.80270	0.09280	144.574	10.57	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.40	Put	135.67380	0.13567	231.00270	0.23100	135.674	10.57	0.00	0	2,000.00
\$ / R	On 28/01/2015	Any day expiry			11.45300	11.45300	11.30500	11.30500		11.02	0.00	0	3,432.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	17.85860	0.01786	29.59850	0.02960	17.859	11.02	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.15	Put	72.77500	0.07277	120.21230	0.12021	72.775	10.75	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	11.45	Call	195.15190	0.19515	138.84060	0.13884	195.152	11.02	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	0.89970	0.00090	0.91930	0.00092	0.900	20.75	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry			11.50570	11.50570	11.35730	11.35730		11.26	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	30.62110	0.03062	45.15240	0.04515	30.621	10.90	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	95.77000	0.09577	144.14590	0.14415	95.770	10.81	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	210.26090	0.21026	161.40760	0.16141	210.261	11.66	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	2.28020	0.00228	1.30210	0.00130	2.280	19.41	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.50760	11.50760	11.35910	11.35910		11.26	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.50950	11.50950	11.36100	11.36100		11.28	0.00	0	1,263.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.54210	11.54210	11.39330	11.39330		11.49	734,873,964.90	63,669	230,553.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	5.58440	0.00558	6.76980	0.00677	5.584	12.51	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	8.14850	0.00815	11.56090	0.01156	8.149	11.46	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	14.09500	0.01410	22.52990	0.02253	14.095	10.99	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	26.97670	0.02698	41.45980	0.04146	26.977	10.82	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	31.69560	0.03170	48.22100	0.04822	31.696	10.78	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	35.95520	0.03596	54.26300	0.05426	35.955	10.75	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	37.09110	0.03709	55.86700	0.05587	37.091	10.74	9,495.32	256	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	50.20010	0.05020	76.30190	0.07630	50.200	10.65	0.00	0	47,665.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	610.88110	0.61088	497.59470	0.49759	610.881	10.68	0.00	0	25,000.00

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\$ / R	On 16/03/2015	Foreign Exchange Future	11.22	Put	132.47930	0.13248	187.32570	0.18733	132.479	11.00	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	435.46910	0.43547	344.28360	0.34428	435.469	11.05	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	348.13900	0.34814	270.82390	0.27082	348.139	11.27	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	234.93440	0.23493	315.04860	0.31505	234.934	11.36	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	278.89080	0.27889	221.41150	0.22141	278.891	11.47	71,396.04	256	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	274.38370	0.27438	218.27100	0.21827	274.384	11.49	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	255.54990	0.25555	203.28880	0.20329	255.550	11.68	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	180.13620	0.18014	143.79760	0.14380	180.136	12.64	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	605.00450	0.60500	724.79400	0.72479	605.004	13.21	0.00	0	598.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	147.10450	0.14710	118.09400	0.11809	147.105	13.21	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	80.08080	0.08008	66.09430	0.06609	80.081	15.18	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	73.40020	0.07340	60.63600	0.06064	73.400	15.50	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	71.09030	0.07109	58.61920	0.05862	71.090	15.62	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	44.59090	0.04459	37.03310	0.03703	44.591	17.19	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	17.60320	0.01760	15.48160	0.01548	17.603	21.21	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.56370	11.56370	11.41470	11.41470		11.56	0.00	0	2,685.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	43.12610	0.04313	63.11870	0.06312	43.126	10.87	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	85.75060	0.08575	123.91350	0.12391	85.751	10.84	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	117.04690	0.11705	165.09470	0.16509	117.047	11.00	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	278.96200	0.27896	224.99690	0.22500	278.962	11.78	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	214.79070	0.21479	173.75180	0.17375	214.791	12.51	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	21.70840	0.02171	18.92480	0.01892	21.708	24.31	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.57350	11.57350	11.42440	11.42440		11.53	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	135.84860	0.13585	188.29830	0.18830	135.849	11.06	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	134.31340	0.13431	111.09710	0.11110	134.313	14.05	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.62660	11.62660	11.47680	11.47680		11.87	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	56.82330	0.05682	77.34820	0.07735	56.823	11.01	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	129.48010	0.12948	178.01570	0.17802	129.480	10.92	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	228.80950	0.22881	191.81390	0.19181	228.810	13.09	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	41.26490	0.04126	33.87890	0.03388	41.265	25.23	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.68360	11.68360	11.53320	11.53320		11.98	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	67.03210	0.06703	86.96550	0.08697	67.032	11.07	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	89.12180	0.08912	114.49050	0.11449	89.122	10.91	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	137.36450	0.13736	187.28430	0.18728	137.365	10.83	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	310.25440	0.31025	264.62640	0.26463	310.254	12.64	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	233.62030	0.23362	200.95860	0.20096	233.620	13.68	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	49.32810	0.04933	41.25040	0.04125	49.328	24.99	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.71520	11.71520	11.56430	11.56430		11.97	585,760.00	50	26,066.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	63.33340	0.06333	81.38080	0.08138	63.333	11.21	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	65.90270	0.06590	84.66540	0.08467	65.903	11.18	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	72.71560	0.07272	93.35420	0.09335	72.716	11.12	19,415.07	267	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	102.35320	0.10235	130.84610	0.13085	102.353	10.91	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	106.18850	0.10619	135.66280	0.13566	106.189	10.89	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	122.72810	0.12273	163.75510	0.16376	122.728	10.80	0.00	0	1,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	127.19260	0.12719	171.27930	0.17128	127.193	10.77	0.00	0	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Put	197.93410	0.19793	257.26380	0.25726	197.934	11.17	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	240.35730	0.24036	307.36570	0.30737	240.357	11.37	0.00	0	7,300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	454.06530	0.45407	385.03890	0.38504	454.065	11.77	0.00	0	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 12/06/2015	Foreign Exchange Future	12.63	Call	187.54200	0.18754	164.66560	0.16467	187.542	14.96	50,073.71	267	9,100.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	144.06920	0.14407	127.27860	0.12728	144.069	16.11	0.00	0	75,000.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	124.23670	0.12424	110.41990	0.11042	124.237	16.75	0.00	0	22,850.00	
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	106.93650	0.10694	95.67060	0.09567	106.936	17.45	0.00	0	22,320.00	
\$ / R	On 26/06/2015	Any day expiry			11.74300	11.74300	11.59190	11.59190		12.14	0.00	0	1,636.00	
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	77.22830	0.07723	97.74020	0.09774	77.228	11.16	0.00	0	300.00	
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	145.65010	0.14565	195.33690	0.19534	145.650	10.83	0.00	0	250.00	
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	235.65350	0.23565	207.31890	0.20732	235.653	14.37	0.00	0	250.00	
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	55.01910	0.05502	46.75130	0.04675	55.019	24.87	0.00	0	300.00	
\$ / R	On 29/07/2015	Any day expiry			11.80870	11.80870	11.65700	11.65700		12.29	0.00	0	250.00	
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	87.03770	0.08704	107.02820	0.10703	87.038	11.24	0.00	0	300.00	
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	157.33030	0.15733	201.69930	0.20170	157.330	10.98	0.00	0	250.00	
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	244.95590	0.24496	219.99480	0.21999	244.956	15.00	0.00	0	250.00	
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	64.96690	0.06497	54.82810	0.05483	64.967	24.53	0.00	0	300.00	
\$ / R	On 27/08/2015	Any day expiry			11.86640	11.86640	11.71420	11.71420		12.39	0.00	0	250.00	
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	93.87770	0.09388	113.50090	0.11350	93.878	11.27	0.00	0	300.00	
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	165.80640	0.16581	202.37090	0.20237	165.806	11.08	0.00	0	250.00	
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	247.69410	0.24769	225.90120	0.22590	247.694	15.59	0.00	0	250.00	
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	67.80650	0.06781	61.67190	0.06167	67.806	24.26	0.00	0	300.00	
\$ / R	On 14/09/2015	Foreign Exchange Future			11.90220	11.90220	11.74980	11.74980		12.51	357,066.00	30	5,354.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	65.89330	0.06589	77.01440	0.07701	65.893	11.49	0.00	0	18,946.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,372.14410	1.37214	1,231.31310	1.23131	1,372.144	11.43	0.00	0	13,700.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	130.71620	0.13072	157.98180	0.15798	130.716	11.18	0.00	0	24,142.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,037.19580	1.03720	912.90480	0.91290	1,037.196	11.18	0.00	0	33,750.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	134.99580	0.13500	163.10480	0.16310	134.996	11.18	1,349,958.00	10,000	14,545.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	489.52980	0.48953	437.41060	0.43741	489.530	12.80	0.00	0	13,700.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	356.06430	0.35606	322.26250	0.32226	356.064	14.22	0.00	0	33,750.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	260.91370	0.26091	239.17590	0.23918	260.914	15.78	0.00	0	18,946.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	167.24940	0.16725	0.00000	0.00000	167.249	18.18	5,017,482.00	30,000	10,000.00	
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	147.47080	0.14747	149.05520	0.14906	147.471	20.19	0.00	0	22,320.00	
\$ / R	On 28/09/2015	Any day expiry			11.93010	11.93010	11.77780	11.77780		12.67	0.00	0	250.00	
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	98.40470	0.09840	120.74050	0.12074	98.405	11.21	0.00	0	300.00	
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	174.34890	0.17435	210.58640	0.21059	174.349	11.18	0.00	0	250.00	
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	253.55190	0.25355	233.75260	0.23375	253.552	16.30	0.00	0	250.00	
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	77.63770	0.07764	69.26590	0.06927	77.638	24.24	0.00	0	300.00	
\$ / R	On 28/10/2015	Any day expiry			11.98970	11.98970	11.83770	11.83770		12.82	0.00	0	250.00	
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	102.09760	0.10210	126.00120	0.12600	102.098	11.16	0.00	0	300.00	
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	179.94710	0.17995	217.71710	0.21772	179.947	11.21	0.00	0	250.00	
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	260.47310	0.26047	242.54640	0.24255	260.473	16.96	0.00	0	250.00	
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	90.39410	0.09039	80.96870	0.08097	90.394	24.15	0.00	0	300.00	
\$ / R	On 25/11/2015	Any day expiry			12.04540	12.04540	11.89370	11.89370		12.94	0.00	0	250.00	
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	106.08020	0.10608	129.15760	0.12916	106.080	11.16	0.00	0	300.00	
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	183.07390	0.18307	222.30710	0.22231	183.074	11.20	0.00	0	250.00	
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	266.54740	0.26655	250.08210	0.25008	266.547	17.59	0.00	0	250.00	
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	87.37330	0.08737	76.61070	0.07661	87.373	24.09	0.00	0	300.00	
\$ / R	On 11/12/2015	Foreign Exchange Future			12.07740	12.07740	11.92580	11.92580		13.07	0.00	0	30,000.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,262.67770	1.26268	1,143.39130	1.14339	1,262.678	11.11	0.00	0	4,331.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	135.27770	0.13528	167.59130	0.16759	135.278	11.11	0.00	0	8,917.00	

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 11/12/2015	Foreign Exchange Future	11.00	Call	1,224.19460	1.22419	1,106.92930	1.10693	1,224.195	11.14	0.00	0	1,177.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,077.02750	1.07703	968.33110	0.96833	1,077.028	11.25	3,339,862.28	3,101	40,051.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	385.80010	0.38580	358.91650	0.35892	385.800	15.72	0.00	0	13,248.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	370.13910	0.37014	344.44550	0.34445	370.139	15.98	0.00	0	677.00	
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	335.52240	0.33552	312.46420	0.31246	335.522	16.57	2,080,909.92	6,202	40,051.00	
\$ / R	On 21/12/2015	Any day expiry			12.09810	12.09810	11.94650	11.94650		13.09	0.00	0	250.00	
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	111.75890	0.11176	132.96710	0.13297	111.759	11.24	0.00	0	300.00	
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	187.59600	0.18760	227.63120	0.22763	187.596	11.26	0.00	0	250.00	
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	269.70070	0.26970	253.66530	0.25367	269.701	18.18	0.00	0	250.00	
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	87.18670	0.08719	76.18190	0.07618	87.187	24.12	0.00	0	300.00	
\$ / R	On 14/03/2016	Foreign Exchange Future			12.27170	12.27170	12.12000	12.12000		13.54	0.00	0	0.00	
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.36060	11.36060	11.21390	11.21390		11.54	908,848.00	80	1,558.00	
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.54210	11.54210	11.39330	11.39330		11.49	1,223,462.60	106	998.00	
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	41,690.55090	0.41691	32,849.83610	0.32850	41,690.551	11.09	0.00	0	420.00	
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.71520	11.71520	11.56430	11.56430		11.97	0.00	0	93.00	
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.90220	11.90220	11.74980	11.74980		12.51	0.00	0	25.00	
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.07740	12.07740	11.92580	11.92580		13.07	0.00	0	0.00	
£ / R	On 12/12/2014	Foreign Exchange Future			17.70620	17.70620	17.57270	17.57270		9.84	270,904,860.00	15,300	60,499.00	
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	13.19880	0.01320	44.65410	0.04465	13.199	11.46	0.00	0	10,000.00	
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	24.19360	0.02419	69.09730	0.06910	24.194	11.00	0.00	0	2,500.00	
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	795.39880	0.79540	928.58800	0.92859	795.399	14.20	0.00	0	500.00	
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	0.03930	0.00004	0.03400	0.00003	0.039	17.14	0.00	0	16,000.00	
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	0.01840	0.00002	0.01610	0.00002	0.018	17.75	0.00	0	5,000.00	
£ / R	On 23/01/2015	Any day expiry			17.83160	17.83160	17.69730	17.69730		10.12	0.00	0	0.00	
£ / R	On 23/01/2015	Any day expiry	18.22	Put	515.80080	0.51580	623.81940	0.62382	515.801	10.62	0.00	0	9,605.00	
£ / R	On 23/01/2015	Any day expiry	18.50	Put	740.07300	0.74007	859.34890	0.85935	740.073	10.99	0.00	0	6,336.00	
£ / R	On 23/01/2015	Any day expiry	18.63	Put	852.64860	0.85265	975.57270	0.97557	852.649	11.17	0.00	0	6,938.00	
£ / R	On 23/01/2015	Any day expiry	21.04	Call	2.05340	0.00205	1.83460	0.00183	2.053	17.62	0.00	0	9,605.00	
£ / R	On 23/01/2015	Any day expiry	21.70	Call	1.28090	0.00128	1.30600	0.00131	1.281	19.52	0.00	0	6,336.00	
£ / R	On 23/01/2015	Any day expiry	21.72	Call	1.27320	0.00127	1.30230	0.00130	1.273	19.58	0.00	0	6,938.00	
£ / R	On 16/03/2015	Foreign Exchange Future			17.97700	17.97700	17.84210	17.84210		10.90	2,157,240.00	120	11,874.00	
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	52.60220	0.05260	67.46040	0.06746	52.602	11.13	0.00	0	25,000.00	
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	76.11180	0.07611	100.67230	0.10067	76.112	10.38	0.00	0	5,592.00	
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	142.67470	0.14267	122.17210	0.12217	142.675	12.76	0.00	0	570.00	
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	108.18840	0.10819	91.94600	0.09195	108.188	13.10	0.00	0	5,000.00	
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	70.42230	0.07042	59.05550	0.05906	70.422	13.63	0.00	0	21,000.00	
£ / R	On 12/06/2015	Foreign Exchange Future			18.23310	18.23310	18.09630	18.09630		11.78	674,624.70	37	2,050.00	
£ / R	On 14/09/2015	Foreign Exchange Future			18.51250	18.51250	18.37380	18.37380		12.15	0.00	0	695.00	
£ / R	On 11/12/2015	Foreign Exchange Future			18.77840	18.77840	18.64030	18.64030		12.61	0.00	0	0.00	
¥ / R	On 12/12/2014	Foreign Exchange Future			0.09348	0.09348	0.09360	0.09360		17.19	0.00	0	16,039.00	
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09509	0.09509	0.09521	0.09521		13.61	0.00	0	4,050.00	
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09662	0.09662	0.09674	0.09674		14.24	0.00	0	25.00	
¥ / R	On 14/09/2015	Foreign Exchange Future			0.09833	0.09833	0.09845	0.09845		16.12	0.00	0	0.00	
€ / R	On 12/12/2014	Foreign Exchange Future			13.94970	13.94970	13.90230	13.90230		11.63	17,534,772.90	1,257	70,873.00	

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 12/12/2014	Foreign Exchange Future	13.74	Put	25.65580	0.02566	38.14760	0.03815	25.656	12.59	0.00	0	650.00	
€ / R	On 12/12/2014	Foreign Exchange Future	13.99	Put	112.74440	0.11274	151.25720	0.15126	112.744	11.81	0.00	0	4,000.00	
€ / R	On 12/12/2014	Foreign Exchange Future	14.15	Put	228.72180	0.22872	275.72420	0.27572	228.722	12.57	0.00	0	3,000.00	
€ / R	On 12/12/2014	Foreign Exchange Future	15.15	Call	0.03080	0.00003	0.35190	0.00035	0.031	17.54	0.00	0	4,500.00	
€ / R	On 12/12/2014	Foreign Exchange Future	15.29	Call	0.01300	0.00001	0.22720	0.00023	0.013	18.27	0.00	0	25,000.00	
€ / R	On 12/12/2014	Foreign Exchange Future	15.37	Call	0.00880	0.00001	0.17140	0.00017	0.009	18.78	0.00	0	7,000.00	
€ / R	On 23/02/2015	Any day expiry			14.13520	14.13520	14.07000	14.07000		10.82	0.00	0	0.00	
€ / R	On 23/02/2015	Any day expiry	14.41	Call	189.06120	0.18906	0.00000	0.00000	189.061	11.52	308,000.00	2,000	2,000.00	
€ / R	On 23/02/2015	Any day expiry	14.41	Put	463.86120	0.46386	0.00000	0.00000	463.861	11.52	1,064,000.00	2,000	2,000.00	
€ / R	On 16/03/2015	Foreign Exchange Future			14.18240	14.18240	14.13450	14.13450		11.08	25,826,150.40	1,821	34,145.00	
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	56.09830	0.05610	58.62310	0.05862	56.098	10.26	0.00	0	35,000.00	
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	155.81580	0.15582	169.51340	0.16951	155.816	10.57	70,584.56	453	15,000.00	
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	237.02410	0.23702	255.52540	0.25553	237.024	10.82	93,150.47	393	12,800.00	
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	246.28170	0.24628	265.27650	0.26528	246.282	10.85	63,048.12	256	8,500.00	
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	119.30980	0.11931	115.90380	0.11590	119.310	13.16	0.00	0	713.00	
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	112.64950	0.11265	109.63270	0.10963	112.650	13.30	47,538.09	422	14,500.00	
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	90.05400	0.09005	88.31080	0.08831	90.054	13.86	0.00	0	7,000.00	
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	87.15530	0.08716	85.56610	0.08557	87.155	13.94	14,554.94	167	5,700.00	
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	84.36930	0.08437	82.92800	0.08293	84.369	14.03	20,839.22	247	8,500.00	
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	79.96070	0.07996	78.75050	0.07875	79.961	14.17	0.00	0	32,000.00	
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	69.04870	0.06905	67.40010	0.06740	69.049	14.56	15,259.76	221	7,100.00	
€ / R	On 01/06/2015	Any day expiry			14.37860	14.37860	14.31000	14.31000		11.55	0.00	0	0.00	
€ / R	On 01/06/2015	Any day expiry	14.41	Call	448.51870	0.44852	0.00000	0.00000	448.519	11.57	795,000.00	2,000	2,000.00	
€ / R	On 12/06/2015	Foreign Exchange Future			14.40700	14.40700	14.35800	14.35800		11.56	0.00	0	7,850.00	
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	96.93660	0.09694	95.07970	0.09508	96.937	10.60	19,678.13	203	7,300.00	
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	233.29890	0.23330	228.09270	0.22809	233.299	13.79	47,359.68	203	7,300.00	
€ / R	On 14/09/2015	Foreign Exchange Future			14.65690	14.65690	14.60630	14.60630		12.02	0.00	0	195.00	
€ / R	On 11/12/2015	Foreign Exchange Future			14.90100	14.90100	14.84960	14.84960		12.50	0.00	0	0.00	
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	249.56830	0.24957	258.11290	0.25811	249.568	10.84	0.00	0	6,076.00	
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	380.89820	0.38090	378.31010	0.37831	380.898	15.54	0.00	0	6,076.00	
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
AL12	On 05/02/2015	Index Future			545.43700	545.43700	545.54600	545.54600			0.00	0	0.00	
AL12	On 07/05/2015	Index Future			554.19300	554.19300	554.31500	554.31500			0.00	0	0.00	
AL37	On 05/02/2015	Index Future			451.47100	451.47100	452.33200	452.33200			0.00	0	116.00	
AL37	On 07/05/2015	Index Future			458.71900	458.71900	459.60200	459.60200			0.00	0	0.00	
AL7T	On 05/02/2015	Index Future			536.74100	536.74100	538.01400	538.01400			0.00	0	3.00	
AL7T	On 07/05/2015	Index Future			545.35700	545.35700	546.66200	546.66200			0.00	0	0.00	
ALBI	On 05/02/2015	Index Future			490.34700	490.34700	490.82100	490.82100			0.00	0	654.00	
ALBI	On 07/05/2015	Index Future			498.21800	498.21800	498.71100	498.71100			0.00	0	0.00	
ALBI	On 06/08/2015	Index Future			506.80900	506.80900	507.31400	507.31400			0.00	0	0.00	
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.45430	9.45430	9.39010	9.39010		10.61	0.00	0	12,357.00	
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	53.28400	0.05328	92.51730	0.09252	53.284	10.61	0.00	0	201.00	



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	348.14040		0.34814		411.15880	0.41116	348.140	14.11	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	0.21430		0.00021		0.12190	0.00012	0.214	16.20	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	0.00610		0.00001		0.00290	0.00000	0.006	24.47	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	0.00600		0.00001		0.00270	0.00000	0.006	25.29	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.54100		9.54100		9.47640	9.47640		9.69	0.00	0	20,574.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.62740		9.62740		9.56160	9.56160		10.51	0.00	0	3,825.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.72520		9.72520		9.65870	9.65870		11.51	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			9.90620		9.90620		9.85990	9.85990		8.53	247,655.00	25	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.04250		10.04250		9.99590	9.99590		9.55	0.00	0	100.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			10.17120		10.17120		10.12360	10.12360		10.30	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			0.01980		0.01980		-0.00910	-0.00910			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			1,168.58870		1,168.58870		1,021.88960	1,021.88960			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,268.58870		1,268.58870		1,121.88950	1,121.88950			0.00	0	1,735.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			178.63930		178.63930		-220.07150	-220.07150			0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			1,068.60650		1,068.60650		921.89760	921.89760			0.00	0	1,871.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			181.81720		181.81720		139.85110	139.85110			0.00	0	10,000.00
CHF / R	On 12/12/2014	Foreign Exchange Future			11.59800		11.59800		11.55750	11.55750		11.03	0.00	0	6,632.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.79570		11.79570		11.75480	11.75480		11.81	660,559.20	56	2,308.00
CHF / R	On 12/06/2015	Foreign Exchange Future			11.98730		11.98730		11.94500	11.94500		12.43	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.84430		1.84430		1.82090	1.82090		11.11	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.85560		1.85560		1.83280	1.83280		10.79	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.87170		1.87170		1.84860	1.84860		11.15	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 05/02/2015	Bond Future			125.00575		125.00575		125.01946	125.01946			0.00	0	0.00
EL28	On 07/05/2015	Bond Future			125.51334		125.51334		125.52960	125.52960			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	9.26122	87.56979	9.27750	87.44379			0.00	0	6,220.00
ES33	On 07/05/2015		Bond Future	9.33583	85.18758	9.35237	85.06137			0.00	0	0.00
ES33	On 06/08/2015		Bond Future	9.39920	86.67313	9.41614	86.54551			0.00	0	0.00
ES33	On 15/09/2033		Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033		Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042		Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 05/02/2015		GOVI	487.75600	487.75600	488.40500	488.40500			0.00	0	419.00
GOVI	On 07/05/2015		GOVI	495.58600	495.58600	496.25500	496.25500			0.00	0	130.00
GOVI	On 06/08/2015		GOVI	504.13100	504.13100	504.81700	504.81700			0.00	0	0.00
I2025	On 05/02/2015		Bond Future	118.89025	118.89025	118.90474	118.90474			0.00	0	16.00
I2025	On 07/05/2015		Bond Future	120.80877	120.80877	120.82585	120.82585			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	127.19870	127.19870	127.21420	127.21420			0.00	0	3,701.00
I2038	On 07/05/2015		Bond Future	129.25131	129.25131	129.26939	129.26939			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	130.00673	130.00673	130.31478	130.31478			0.00	0	5,889.00
I2046	On 07/05/2015		Bond Future	130.73537	130.73537	131.05124	131.05124			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	138.40715	138.40715	138.76958	138.76958			0.00	0	2,640.00
I2050	On 07/05/2015		Bond Future	140.64058	140.64058	141.01153	141.01153			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	226.36100	226.36100	226.35000	226.35000			0.00	0	1,093.00
IGOV	On 07/05/2015		Index Future	230.01300	230.01300	230.00600	230.00600			0.00	0	81.00
IGOV	On 06/08/2015		Index Future	233.99700	233.99700	233.99300	233.99300			0.00	0	0.00
ILBI	On 05/02/2015		Index Future	612.93800	612.93800	613.07400	613.07400			0.00	0	157.00
ILBI	On 07/05/2015		Index Future	622.96200	622.96200	623.10200	623.10200			0.00	0	0.00
J201	On 22/12/2014		Interest Rate Swap	8.65500	0.05139	8.65500	0.05139		15.00	0.00	0	0.00
JIBAR FUTURE	On 17/12/2014		Jibar Tradeable Future	6.08000	93.92000	6.08000	93.92000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015		Jibar Tradeable Future	6.11000	93.89000	6.11000	93.89000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015		Jibar Tradeable Future	6.15000	93.85000	6.15000	93.85000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.18000	93.82000	6.18000	93.82000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	6.22000	93.78000	6.22000	93.78000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.27000	93.73000	6.27000	93.73000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.30000	93.70000	6.30000	93.70000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.40000	93.60000	6.40000	93.60000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			6.54000	93.46000		6.54000	93.46000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.66000	93.34000		6.66000	93.34000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			6.77000	93.23000		6.77000	93.23000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			6.89000	93.11000		6.89000	93.11000			0.00	0	0.00
KES / R	On 12/12/2014	Foreign Exchange Future			0.12570	0.12570	0.12410	0.12410			14.28	0.00	0	9.00
KES / R	On 16/03/2015	Foreign Exchange Future			0.12530	0.12530	0.12300	0.12300				0.00	0	0.00
NGN / R	On 12/12/2014	Foreign Exchange Future			0.06270	0.06270	0.06220	0.06220			24.44	0.00	0	25.00
NGN / R	On 16/03/2015	Foreign Exchange Future			0.06160	0.06160	0.06130	0.06130			21.17	0.00	0	332.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05630	0.05630	0.05650	0.05650				0.00	0	56,400.00
QUANTO € / \$	On 12/12/2014	Foreign Exchange Future			1.22790	1.22790	1.23970	1.23970				0.00	0	60.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.22880	1.22880	1.24060	1.24060				0.00	0	0.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.22980	1.22980	1.24160	1.24160				0.00	0	200.00
R157/R201	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R186	On 05/02/2015	Bond Future			7.78541	122.22482	7.74507	122.57707			7.58	67,223,651.00	550	45,395.00
R186	On 05/02/2015	Bond Future	8.00	Put	763.23000	0.76323	670.94000	0.67094	763.230	7.58	0.00	0	6,500.00	
R186	On 05/02/2015	Bond Future	8.05	Put	640.25000	0.64025	560.29000	0.56029	640.250	7.60	0.00	0	6,500.00	
R186	On 05/02/2015	Bond Future	9.00	Put	6.47000	0.00647	5.30000	0.00530	6.470	8.07	0.00	0	9,600.00	
R186	On 07/05/2015	Bond Future			7.83141	124.18711	7.78931	124.54757			7.55	0.00	0	1.00
R186	On 06/08/2015	Bond Future			7.86185	121.05099	7.81807	121.41896			7.97	0.00	0	0.00
R186	On 05/11/2015	Bond Future			7.87180	123.28616	7.82603	123.66450			7.70	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	848.40000	0.84840	792.63000	0.79263	848.400	8.16	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			288.59678	288.59678	288.63175	288.63175				0.00	0	898.00
R197	On 07/05/2015	Bond Future			293.25366	293.25366	293.29475	293.29475				0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R201	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R201/R206	On 22/12/2014	Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 05/02/2015	Bond Future			237.92945	237.92945	237.78381	237.78381				0.00	0	50,884.00
R202	On 07/05/2015	Bond Future			241.76874	241.76874	241.62540	241.62540				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

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 05/02/2015	Bond Future			7.55345	104.65269		7.51295	104.89585		5.63	0.00	0	10,552.00
R2023	On 07/05/2015	Bond Future			7.59701	102.40831		7.55440	102.65755		6.01	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.62186	104.19368		7.57719	104.44820		6.09	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	163.56000	0.16356		148.77000	0.14877	163.560	6.47	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			6.70594	106.98012		6.64757	107.12016		1.82	10,270,091.52	96	14,361.00
R203	On 05/02/2015	Bond Future	7.69	Call	2,326.62000	2.32662	2,466.28000	2.46628	2,326.620		2.01	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.72941	104.53072		6.66319	104.67521		1.86	0.00	0	0.00
R203	On 06/08/2015	Bond Future			6.68930	106.35337		6.61390	106.50139		1.74	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			8.15121	98.92264		8.14164	99.00386			98,922.64	1	4,664.00
R2030	On 07/05/2015	Bond Future			8.20110	100.51118		8.19097	100.59592			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			8.33377	102.24074		8.33955	102.18880			0.00	0	15.00
R2032	On 07/05/2015	Bond Future			8.38469	99.72677		8.39040	99.67615			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.42351	101.46606		8.42929	101.41542			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			8.41588	101.06644		8.44199	100.80572			0.00	0	36,001.00
R2037	On 07/05/2015	Bond Future			8.46556	102.68944		8.49218	102.42669			0.00	0	500.00
R2037	On 06/08/2015	Bond Future			8.50529	100.22002		8.53256	99.95367			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			6.96587	104.55510		6.92450	104.69612		2.84	0.00	0	10,509.00
R204	On 07/05/2015	Bond Future			7.00539	106.23363		6.96000	106.37914		2.87	0.00	0	0.00
R204	On 06/08/2015	Bond Future			7.00768	104.04658		6.95807	104.19560		2.96	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	68.57000	0.06857	60.88000	0.06088	68.570		3.17	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			8.54046	102.47295		8.56145	102.24516			0.00	0	5,842.00
R2044	On 07/05/2015	Bond Future			8.58966	104.11852		8.61101	103.88931			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.62962	101.54879		8.65147	101.31641			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			8.52605	106.39200		8.54196	106.21372			212,784.00	2	43,108.00
R2048	On 07/05/2015	Bond Future			8.57100	103.66911		8.58712	103.49025			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.60632	105.47664		8.62278	105.29553			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			7.18208	100.79065		7.13066	101.00162		3.72	0.00	0	33,858.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 07/05/2015	Bond Future	7.22941	102.40898		7.17415	102.62551		3.78	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	2,285.03000	2.28503	2,457.71000	2.45771	2,285.030	3.98	0.00	0	66.00
R207	On 06/08/2015	Bond Future	7.24819	100.55008		7.18894	100.77133		3.92	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	1,752.75000	1.75275	1,890.93000	1.89093	1,752.750	4.05	0.00	0	70.00
R207	On 15/01/2020	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 05/02/2015	Bond Future	7.33705	99.59572		7.28598	99.84051		4.55	0.00	0	51,071.00
R208	On 07/05/2015	Bond Future	7.38108	97.79478		7.32688	98.04561		4.82	0.00	0	0.00
R208	On 06/08/2015	Bond Future	7.40188	99.50007		7.34454	99.75615		4.86	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	114.18000	0.11418	100.28000	0.10028	114.180	5.18	0.00	0	198.00
R208	On 05/11/2015	Bond Future	7.39223	97.93333		7.33107	98.19706		4.75	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	402.43000	0.40243	364.17000	0.36417	402.430	5.07	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	8.34891	81.59395		8.36477	81.46276		11.29	0.00	0	28,475.00
R209	On 07/05/2015	Bond Future	8.39326	79.75592		8.40934	79.62424		12.20	0.00	0	0.00
R209	On 06/08/2015	Bond Future	8.42694	81.14681		8.44334	81.01363		12.48	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	356.78000	0.35678	371.13000	0.37113	356.780	13.16	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution	6.25000	6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 05/02/2015	Bond Future	177.59591	177.59591		177.61730	177.61730			0.00	0	628.00
R210	On 07/05/2015	Bond Future	178.38635	178.38635		178.41153	178.41153			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	132.32015	132.32015		132.33869	132.33869			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future	134.45546	134.45546		134.47694	134.47694			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	137.66576	137.66576		137.68276	137.68276			0.00	0	13,564.00
R212	On 07/05/2015	Bond Future	139.88728	139.88728		139.90730	139.90730			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	8.20718	92.48196	8.19762	92.56000		9.63	0.00	0	21,796.00
R213	On 07/05/2015		Bond Future	8.25268	90.42195	8.24261	90.50315		10.38	0.00	0	0.00
R213	On 06/08/2015		Bond Future	8.28653	91.99839	8.27607	92.08178		10.58	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	8.43457	82.65061	8.45554	82.46764		11.90	0.00	0	9,409.00
R214	On 07/05/2015		Bond Future	8.47740	80.68601	8.49870	80.50185		12.89	0.00	0	0.00
R214	On 06/08/2015		Bond Future	8.51052	82.09274	8.53228	81.90604		13.19	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 12/12/2014		Foreign Exchange Future	20,951.08000	20,951.08000	20,797.54000	20,797.54000			0.00	0	0.00
RAIN	On 16/03/2015		Foreign Exchange Future	21,238.39000	21,238.39000	21,085.58000	21,085.58000			0.00	0	0.00
TRY / R	On 12/12/2014		Foreign Exchange Future	5.02470	5.02470	5.00770	5.00770		5.66	0.00	0	0.00
TRY / R	On 16/03/2015		Foreign Exchange Future	5.01030	5.01030	4.99810	4.99810		6.08	0.00	0	0.00
TRY / R	On 12/06/2015		Foreign Exchange Future	4.99310	4.99310	4.98280	4.98280		7.41	0.00	0	0.00
ZMW / R	On 12/12/2014		Foreign Exchange Future	1.78650	1.78650	1.75780	1.75780		21.85	0.00	0	13.00
ZMW / R	On 16/03/2015		Foreign Exchange Future	1.73630	1.73630	1.70990	1.70990			0.00	0	0.00
ZMW / R	On 12/06/2015		Foreign Exchange Future	1.69990	1.69990	1.67370	1.67370			0.00	0	0.00

**Total for Derivatives :** **3,576,025,151.86**      **358,530**      **4 398 395.00**

**i-Bonds**

AA02	On 28/03/2016		Spot Bond	0.00000	101.32158		101.30362			0.00	0	0.00
AA03	On 11/05/2015		Spot Bond	6.82000	101.98842	6.77500	101.98859			0.00	0	0.00
AA04	On 22/03/2017		Spot Bond	0.00000	101.59560		101.57521			0.00	0	0.00
AA05	On 22/03/2019		Spot Bond	8.12000	106.09054	8.08000	106.21338			0.00	0	606,900,000.00
AA06	On 15/04/2021		Spot Bond	0.00000	101.16457		101.14412			0.00	0	40,000,000.00
AA07	On 15/04/2021		Spot Bond	8.77000	104.88636	8.72000	105.10683			0.00	0	29,200,000.00
AB01/R186	On 24/11/2020		Spot Bond	10.00000	103.69900	10.00000	103.67200			0.00	0	0.00
AB010	On 21/11/2022		Spot Bond	0.00000	100.34183		100.31944			0.00	0	0.00
AB011	On 21/11/2023		Spot Bond	0.00000	100.42452		100.40200			0.00	240,000,000	80,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB013		On 21/11/2018	Spot Bond	8.98500	98.17556	8.94500	98.28064			0.00	0	5,300,000.00
AB014U		On 19/11/2024	Spot Bond	100.00000	10.33263	100.00000	10.28719			0.00	0	0.00
AB015U		On 13/11/2024	Spot Bond	10.84000	100.58488	10.84000	100.55556			0.00	0	0.00
AB06		On 27/03/2015	Spot Bond	6.94000	101.97534	6.89500	101.96965			18,738,000,000,000.00	2,700,000,000	900,600,000.00
AB08		On 03/05/2017	Spot Bond	0.00000	101.37241		101.35093			0.00	0	0.00
AB09		On 03/05/2017	Spot Bond	8.47000	104.88801	8.41500	104.98430			0.00	0	500,000,000.00
ABC1234/R2022		On 25/11/2020	Spot Bond	10.00000	104.76500	10.00000	104.73700			0.00	0	0.00
ABCP13		On 07/12/2023	Spot Bond	2.30000	272.20215	2.30000	272.18504			0.00	0	0.00
ABFN04		On 25/02/2015	Spot Bond	0.00000	100.58346		100.56505			0.00	0	0.00
ABFN06		On 17/03/2016	Spot Bond	0.00000	100.40995		100.39183			0.00	300,000,000	150,000,000.00
ABFN07		On 17/03/2018	Spot Bond	0.00000	99.86461		99.84475			0.00	150,000,000	150,000,000.00
ABFN08		On 17/03/2020	Spot Bond	0.00000	99.85901		99.83835			0.00	0	0.00
ABFN09		On 17/03/2026	Spot Bond	0.00000	99.85515		99.83395			0.00	0	0.00
ABFN10		On 28/10/2019	Spot Bond	0.00000	101.24263		101.22424			0.00	0	0.00
ABFN11		On 09/04/2017	Spot Bond	0.00000	100.97523		100.95612			0.00	0	0.00
ABFN12		On 09/04/2019	Spot Bond	0.00000	100.67173		100.65141			0.00	0	0.00
ABN03U		On 12/03/2015	Spot Bond	100.00000	99.45355	100.00000	99.18257			0.00	0	0.00
ABN05		On 18/04/2021	Spot Bond	2.04000	173.15621	2.04000	173.14655			0.00	0	0.00
ABN07		On 13/06/2015	Spot Bond	2.76000	162.85631	2.76000	162.84411			0.00	0	0.00
ABN09		On 27/06/2023	Spot Bond	2.17000	176.32716	2.17000	176.31675			0.00	0	0.00
ABN14		On 10/10/2033	Spot Bond	1.82000	185.84659	1.82000	185.83735			0.00	0	0.00
ABN33		On 29/01/2018	Spot Bond	7.66625	79.31709	7.61125	79.42837			0.00	0	0.00
ABN34		On 29/01/2018	Spot Bond	7.66625	79.31709	7.61125	79.42837			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN38	On 17/08/2015	Spot Bond	0.00000	94.84000			94.84000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	101.72768			101.70620			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	93.98000			93.98000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	93.02000			93.02000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	92.45000			92.45000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	91.08000			91.08000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	90.47000			90.47000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	101.28830			101.26817			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	101.17120			101.15138			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	90.12000			90.12000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.94000	104.15716		6.90500	104.13860			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	89.40000			89.40000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	89.90000			89.90000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	88.84000			88.84000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	101.44372			101.42354			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.11000	107.83985		7.06500	107.85347			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	101.19474			101.17335			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	87.49000			87.49000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	86.95000			86.95000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.64000	108.99582		2.64000	108.98806			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.41000	161.71801		2.41000	161.70738			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.28500	215.83030		2.29000	215.66181			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000			95.40000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN66		On 21/11/2016	Spot Bond	0.00000	85.64000		85.64000			0.00	0	0.00
ABN67		On 28/02/2023	Spot Bond	9.12500	94.30833	9.08500	94.50183			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	97.19000		97.19000			0.00	0	0.00
ABN71		On 29/03/2016	Spot Bond	0.00000	100.70000		100.70000			0.00	0	0.00
ABN72		On 17/03/2018	Spot Bond	0.00000	102.74315		102.79684			0.00	0	0.00
ABN73		On 03/05/2017	Spot Bond	0.00000	92.94000		92.94000			0.00	0	0.00
ABN74		On 09/05/2018	Spot Bond	0.00000	103.01000		103.01000			0.00	0	0.00
ABN75		On 07/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN76		On 21/12/2026	Spot Bond	9.63000	109.42951	9.63000	109.41062			0.00	0	0.00
ABN77		On 07/06/2017	Spot Bond	0.00000	96.39000		96.39000			0.00	0	0.00
ABN78		On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ABN79		On 21/12/2026	Spot Bond	9.15500	114.61448	9.11500	114.89450			0.00	0	0.00
ABN80		On 31/03/2021	Spot Bond	8.47500	93.00660	8.42500	93.21384			0.00	0	0.00
ABN81		On 05/07/2016	Spot Bond	0.00000	102.44000		102.44000			0.00	0	0.00
ABN82		On 05/07/2016	Spot Bond	0.00000	101.58000		101.58000			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	9.25000	113.88779	9.21000	114.16485			0.00	0	0.00
ABN88		On 06/09/2016	Spot Bond	0.00000	87.82000		87.82000			0.00	0	0.00
ABN91		On 11/12/2018	Spot Bond	0.00000	99.97972		99.95936			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN92	On 31/01/2019	Spot Bond	0.00000	100.87330			100.85119			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.82000	108.11007		7.76500	108.24917			0.00	0	1,594,500,000.00
ABS11	On 09/04/2021	Spot Bond	8.48000	106.16457		8.43000	106.38889			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.98000	101.39657		6.93500	101.39510			0.00	0	1,400,000.00
ABS6	On 01/06/2020	Spot Bond	8.53500	98.75744		8.48500	98.94836			1,707,000,000,000.00	200,000,000	923,800,000.00
ABS7	On 11/09/2026	Spot Bond	9.35000	98.29032		9.31000	98.54028			0.00	0	1,461,200,000.00
ABS9	On 17/03/2016	Spot Bond	7.41500	104.47809		7.37000	104.51174			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.11000	276.03577		2.11000	276.01986			0.00	0	0.00
ABS13	On 31/01/2017	Spot Bond	1.54000	131.04847		1.54000	131.04301			0.00	0	0.00
ABS14	On 31/01/2022	Spot Bond	2.12000	133.59701		2.12000	133.58936			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00452		100.00000	0.00450			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	66.96670		100.00000	66.80447			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.27000	104.74786		11.22500	104.74890			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.55569			100.52795			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.70549		100.00000	6.68907			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.56912			100.54071			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.75930			100.72132			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	39.96782		100.00000	39.86994			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.54224			100.51518			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	66.80247		11.00000	66.78338			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	25.57941		100.00000	25.51676			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL076		On 20/09/2015	Spot Bond							0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond							0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond							0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond							0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond							0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond							0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond							0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond							0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond							0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond							0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond							0.00	0	0.00
ACL089		On 20/12/2014	Spot Bond							0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond							0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond							0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond							0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond							0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond							0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond							0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond							0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond							0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond							0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond							0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond							0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL126	On 20/09/2016	Spot Bond	0.00000	86.96161			86.94155			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	174.75871			172.92821			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	174.79905			172.96761			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	99.74185			101.79143			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.75806			102.77839			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.17659			100.15417			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.75870			102.77657			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	103.63806			103.61393			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	103.53842			103.51488			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	99.76439			101.75419			0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.76500		10.00000	104.73700			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	99.36396			101.49860			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	101.05711			103.03581			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	99.74090			101.79784			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.86057			102.88049			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	99.77199			101.59344			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	99.77744			101.55718			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	99.76685			101.62757			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	99.74688			101.75968			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	99.75811			101.68506			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	99.77102			101.59984			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	99.76750			101.62330			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	102.25752		10.23000	102.22934			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	99.76379			101.64659			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL163		On 20/03/2015	Spot Bond	0.00000	99.76942		101.61051			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	121.42547		121.44725			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.06000	102.43753	9.02000	107.44826			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	99.74778		101.75322			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.54559	1.75000	117.52881			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	99.90215		101.75715			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	99.76699		101.62526			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	99.73660		101.72425			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	99.72842		101.77736			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	99.74478		101.67112			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.07157		102.04962			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.16096		102.27268			0.00	92,000,000	79,000,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	101.41318		103.40471			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	99.74771		101.65199			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.77887		102.80710			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	99.73006		101.76674			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	99.75333		101.71585			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	99.73952		101.80626			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	99.73533		101.83396			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.18357		102.02644			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.40464		102.28465			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	99.73446		101.84043			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	99.73446		101.84043			0.00	0	0.00

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	99.70227			101.94726			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	99.73496			101.73487			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	99.71892			101.94502			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	101.66165			103.89730			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	99.70227			101.94726			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	95.06916			95.05035			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	99.72902			101.87667			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	99.71535			101.86232			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	126.07408			124.74343			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	126.96961			125.62936			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	99.75131			101.62861			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	99.75360			101.61373			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.39387			100.37425			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	99.74739			101.65412			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	99.75966			101.67435			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	99.73660			101.72425			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	99.75099			101.63074			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	99.75131			101.62861			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	99.74477			101.77228			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.01578			99.99403			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.91679			100.89402			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.89087			100.86883			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.30926			100.28520			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond	0.00000	100.23981			100.22136			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.26118			100.24108			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	22.12096		100.00000	22.06737			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	13.86161		100.00000	13.81786			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.38119			100.36099			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.41900						0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.44415						0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	101.06564			101.04509			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	101.16956			101.14695			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	101.30800			101.28263			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	101.02684			101.00642			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.60500	99.63545		7.55000	99.68418			0.00	0	1,600,000.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	101.31626			101.29004			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	101.52803			101.49754			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.43000	102.54418		8.39000	102.66233			0.00	0	2,925,900,000.00
AIR02	On 30/04/2023	Spot Bond	9.25000	115.25784		9.21000	115.48054			0.00	0	4,300,000.00
AIR03	On 09/03/2016	Spot Bond	7.10500	107.13907		7.06000	107.17311			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.86500	102.70825		8.82500	102.94094			0.00	0	5,300,000.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	12.81267		100.00000	12.78416			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.57000	103.73237		9.56000	103.78756			0.00	0	2,800,000.00
AIRL01	On 30/04/2028	Spot Bond	2.66000	166.04776		2.66000	166.03568			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.10216			100.08122			0.00	0	0.00
ANG011	On 06/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.03495			100.01758			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG013	On 05/06/2015	Spot Bond	100.00000	67.34317	100.00000	67.21915				0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	101.62165		101.60035				0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.98194		100.95884				0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	101.69038		101.67110				0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.33366		100.30570				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	99.80632		101.56157				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	99.74478		101.67112				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	99.72070		102.04339				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.02458		100.00000				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	106.30000		106.30000				0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	93.20000		93.20000				0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	102.04481		102.02213				0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	97.50944		98.12907				0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.53500	297.26238	2.54000	297.03895				0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	99.00908		100.39740				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	103.63276		101.70227				0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	98.20561		100.22736				0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	93.30465		94.66546				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN032	On 19/09/2017	Spot Bond	0.00000	96.15076			97.34798			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond	0.00000	101.12307			101.10552			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	99.74521			101.25291			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.65752			100.63547			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.55000	207.79925		2.55500	207.63674			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	24.67910		100.00000	28.32392			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	14.47924		100.00000	17.88522			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	14.56166		100.00000	18.01154			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	14.19074		100.00000	17.44310			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	99.96340			99.94486			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000	99.76768			101.52232			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	99.77095			101.50106			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	101.52475			101.50407			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.53000	105.91671		8.49000	106.02366			0.00	0	30,400,000.00
BAW12	On 17/04/2015	Spot Bond	0.00000	101.30725			101.28897			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	101.87253			101.85305			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.13075			101.11165			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.56216			100.61933			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.25572			100.31174			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.05000	102.44640		9.00000	102.65246			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.35000	105.52709		7.30500	105.54218			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	37.92383		100.00000	37.75706			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW3	On 02/10/2017	Spot Bond	0.00000	104.40271			104.38370			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.42000	105.59498		8.36500	105.70975			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.85050	103.55479		10.81250	103.54986			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.94365	102.44326		10.92639	102.41994			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.96327	102.42416		10.94436	102.40179			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	102.12567			102.09596			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.98229	102.39581		10.96136	102.37610			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.52748	102.92716		11.44053	103.11840			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	102.17405			102.14364			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	102.17405			102.14364			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	102.17411			102.14371			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.10050	102.07144		11.06250	102.06587			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.05457	102.51377		11.02386	102.50275			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.94365	102.44326		10.92639	102.41994			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.91844	102.71002		10.87239	102.71570			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.06886	102.29157		10.01589	102.31134			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	102.06767			102.03880			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	102.01987			102.01987			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	102.01987			102.01987			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.01230			100.01230			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.30761	102.26045		10.30761	102.26045			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.19500	101.90218		11.14000	101.99253			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	101.96305			101.96305			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.12000	99.83369		11.06500	99.93359			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.01231			100.01231			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	101.88401			101.85777			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	101.78574		9.28000	101.76037			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	102.02033			101.99146			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.93000	102.31429		10.89000	102.32634			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.96265			101.93464			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	102.01071			101.98199			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	102.01071			101.98199			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.89380			99.89380			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	101.93958			101.91189			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	102.02869			102.00038			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.01229			100.01229			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	102.02869			102.00038			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	101.94342			101.91569			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	101.96135			101.93400			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	102.02878			102.00047			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	101.48731			101.46675			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	101.59379			101.57172			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.85050	104.12294		13.81250	104.10930			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.99284	103.61548		14.92913	103.68594			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.78047	103.21558		13.78047	103.21558			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.63427			102.59637			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.63427			102.59637			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.63427			102.59637			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	102.73000			102.69067			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	102.29880			102.26584			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	24.02263	100.00000	23.97705				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.20233	100.00000	22.14854				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.20661	100.00000	20.15766				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.47322	100.00000	12.44300				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.47322	100.00000	12.44300				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.08072	100.00000	15.04419				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.06719	100.00000	13.03553				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	101.00570			100.98768			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.97671			100.95750			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	101.17785			101.15986			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	101.24759			101.22850			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.50937	100.00000	8.48853				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.50937	100.00000	8.48853				0.00	0	0.00
BCP87U	On 05/12/2014	Spot Bond	100.00000	98.64865	100.00000	98.91599				0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000	89.24205	100.00000	89.02439				0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000	83.71560	100.00000	83.52403				0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000	81.11111	100.00000	80.93126			9,250,000,000,000,000.00	92,500,000,000	52,500,000,000.00	
BD0202	On 31/12/2018	Spot Bond	2.01000	182.11194	2.01000	182.10204				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.77000	161.88909	7.73000	162.69142				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.77000	162.17293	7.73000	162.96859				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.15500	100.88402	8.11500	101.18389				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD311E	On 07/12/2023	Spot Bond	0.00000	100.04090			100.02052			0.00	16,514,946,000	8,257,473,000.00
BEER02	On 28/03/2018	Spot Bond	7.53000	100.25730		7.49000	100.35119			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	101.93861			101.92002			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	101.03786			101.01742			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	101.05823			101.03737			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	101.12610			101.10388			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.19394			101.17034			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.38340			101.35597			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	23.67546		100.00000	23.61810			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	100.85702			100.83635			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.87368			100.85259			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.87923			100.85801			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.94581			100.92295			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	101.03450			101.00945			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	23.16424		100.00000	23.10812			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	23.16424		100.00000	23.10812			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	99.90779			101.70264			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	99.90040			101.83057			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	99.89838			101.86546			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.97000	103.75693		7.91500	103.84794			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	99.89234			101.97012			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	99.88152			102.15605			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42DU	On 15/03/2017	Spot Bond	100.00000	16.57277	100.00000	16.53218				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	16.57277	100.00000	16.53218				0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000	100.56890		100.54306				0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.68500	101.14647	10.63500	101.24920				0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.19551		100.17480				0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	101.07039		101.04961				0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.24000	106.23163	8.20000	106.35995				0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	98.96938		98.95161				0.00	2,000,000,000	500,000,000.00
BIDC42	On 14/01/2015	Spot Bond	0.00000	98.69095		98.68670				0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000	97.16891		97.15972				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.34766		100.32920				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.40128		100.37999				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.34174		100.32363				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.35844		100.33944				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.38876		100.36816				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.51430		100.48703				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.72650		100.68795				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	65.17967	100.00000	65.02003				0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	101.05730		101.03353				0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	101.08718		101.06272				0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	98.20218		98.18364				0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000	98.43014		98.39089				0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	93.99809		93.97898				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC006	On 22/01/2015	Spot Bond	0.00000	99.26085			99.24366			0.00	200,000,000	200,000,000.00
BTC007	On 28/01/2015	Spot Bond	0.00000	99.15786			99.14067			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000	99.07224			99.05506			0.00	200,000,000	200,000,000.00
BTC009	On 23/02/2015	Spot Bond	0.00000	98.70598			98.68895			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	93.41066			93.39178			0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond	0.00000	98.79379			98.77656			0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond	0.00000	98.65348			98.63622			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	69.52381	100.00000	69.39163				0.00	0	0.00
BTC014	On 09/01/2015	Spot Bond	100.00000	92.40506	100.00000	92.17172				0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	100.00000	79.69432	100.00000	79.52070				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	29.37190	100.00000	29.30075				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	99.85383			99.83298			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.45887			100.43710			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.12000	109.94488	9.06500	110.01715				0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	106.60905			106.58737			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.02000	102.91057	8.96500	102.95785				0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.13000	100.55149	12.09000	100.63471				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	99.44811			99.41625			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.03000	102.54563	11.99000	102.63972				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.53915			100.51760			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.01000	101.48582	8.95500	101.58015				0.00	0	492,233,400.00
CBL17	On 23/08/2019	Spot Bond	0.00000	98.63989			98.60729			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.03000	99.82805	11.99000	99.93417				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL19	On 02/11/2015	Spot Bond	0.00000	101.39667			101.37698			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	97.94969			97.91806			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.71082			100.69005			0.00	400,000,000	100,000,000.00
CBL22	On 06/05/2020	Spot Bond	9.80000	95.42602		9.75000	95.60029			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.62000	122.74246		9.58000	122.96630			0.00	0	100,000.00
CCT02	On 12/06/2024	Spot Bond	9.90000	110.34724		9.86000	110.57835			0.00	0	9,900,000.00
CCT03	On 15/03/2025	Spot Bond	8.78000	118.50540		8.74000	118.77316			0.00	0	68,300,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.05837			100.02914			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.32000	103.24920		11.26500	103.28327			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	103.70752			103.68153			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	102.80912			102.78285			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.76480		10.00000	104.73750			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	101.83721			101.81050			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	102.03258			102.00614			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	101.26193			101.23525			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	102.15008			102.10616			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.21734			100.19282			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	101.73891			101.71476			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	101.80633			101.78121			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	101.88382			101.85759			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000	0.00000		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
CLC1U		On 21/12/2046	Spot Bond									
				100.00000	0.00000	100.00000	100.00000			0.00	0	0.00
CLN126		On 20/08/2015	Spot Bond									
				0.00000	100.74007		100.70306			0.00	0	0.00
CLN130		On 20/08/2015	Spot Bond									
				0.00000	100.73259		100.69596			0.00	0	0.00
CLN134		On 20/08/2015	Spot Bond									
				0.00000	100.77211		100.73349			0.00	0	0.00
CLN159		On 14/02/2015	Spot Bond									
				0.00000	100.62176		100.59790			0.00	0	0.00
CLN170		On 20/12/2015	Spot Bond									
				0.00000	99.74195		101.79154			0.00	0	0.00
CLN179		On 20/03/2016	Spot Bond									
				0.00000	100.54842		102.46528			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond									
				10.11000	104.43740	10.11000	104.40941			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond									
				0.00000	101.37314		101.35240			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond									
				2.76000	121.78013	2.76000	121.77106			0.00	0	0.00
CLN192		On 24/08/2016	Spot Bond									
				0.00000	104.03475		104.03475			0.00	0	0.00
CLN193		On 29/08/2021	Spot Bond									
				3.14000	121.73774	3.14000	121.72738			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond									
				8.25000	102.28122	8.25000	102.25837			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond									
				2.82000	123.37352	2.82000	123.36397			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond									
				2.40000	121.10873	2.40000	121.10074			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond									
				0.00000	99.63523		102.50295			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond									
				8.35500	101.52355	8.31000	101.57684			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond									
				0.00000	101.09666		101.07485			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond									
				0.00000	101.11385		101.09232			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond									
				8.40500	101.59877	8.36000	101.65226			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond									
				8.40500	101.59877	8.36000	101.65226			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond									
				8.45500	100.42903	8.41000	100.48768			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond									
				0.00000	99.73553		101.83416			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond	0.00000	99.70797			102.01740			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	101.14608			101.12741			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.76500		10.00000	104.73700			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	101.14608			101.12741			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.76500		10.00000	104.73700			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.54616			100.52524			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	99.73198			101.85880			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.33339			100.31240			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.35356			100.33130			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.71810		9.35000	102.69259			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.71810		9.35000	102.69259			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.31233			100.29132			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.31314			100.29208			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	100.01221			99.99411			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	101.68101			101.66205			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	101.73534			101.71689			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	101.73820			101.71978			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	101.68101			101.66205			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	101.68101			101.66205			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	101.74068			101.72144			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	102.58028			102.56027			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	102.18293			102.16226			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	102.68515			102.66532			0.00	0	0.00

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				102.66532			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond				102.66532			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond				102.06765			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond			8.82000	104.86275			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond				101.72631			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond				102.07926			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond				102.07596			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond				102.06555			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond				102.12544			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond				100.31604			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond				100.34791			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond				102.30349			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond				103.84911			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond				101.03188			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond				101.82900			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond				101.62017			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond				101.64987			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond				101.01866			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond				100.65915			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond				102.07749			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond				101.85276			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond				104.22520			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond			10.00000	104.73700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN293	On 30/06/2017	Spot Bond	0.00000	101.60076			101.57607			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	101.85707			101.83258			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	101.64445			101.61966			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	99.71726			101.95561			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	101.60097			101.57626			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.75847			101.73402			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	101.75131			101.72637			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	129.72785			129.72785			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	101.03648			103.24805			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	130.15965			130.15965			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	129.15654			129.15654			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	129.84228			129.84228			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	124.93424			124.93424			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	125.24993			125.24993			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.61914			100.59521			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.40500	96.07690		10.36500	96.25634			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.92500	97.61118		10.88500	97.79066			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	101.67424			101.65044			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	99.69835			101.97273			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.60534			100.58195			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	101.02806			101.00588			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.95882			100.93453			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	100.95667		8.80500	100.93264			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	99.73496			101.73487			0.00	0	0.00

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	101.03816		101.01575			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	121.70713		121.70713			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	99.72286		101.81347			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	99.71796		101.84533			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	99.69900		101.96849			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	99.72917		101.87683			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	97.50747		100.48343			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	99.62077		102.60102			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	77.65492		80.59561			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	99.70356		102.04730			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	101.67424		101.65044			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	111.91187		111.91187			0.00	0	5,000,000,000.00
CLN337		On 20/09/2018	Spot Bond	0.00000	111.95752		111.95752			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.96192		100.93925			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	99.65099		102.28042			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	101.68388		101.65993			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	99.62315		102.58506			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	99.69056		102.13228			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	99.76445		101.64234			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	99.70815		101.90904			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.95271		100.93026			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.65546		100.63382			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	101.63570		101.61245			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN350	On 28/10/2018	Spot Bond	0.00000	100.91040			100.88947			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	102.18945			102.16798			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	102.55532			102.52238			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	100.88716			100.86511			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	101.00067			100.97896			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	99.75851			101.58185			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	102.26903		10.55000	102.18194			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.58500	108.11766		9.54500	108.28622			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	101.72639			101.70439			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.86430			100.83843			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.72500	109.77355		11.68500	109.90404			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.92244			100.89496			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.75500	109.40354		11.71500	109.52364			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.18500	108.76432		10.14500	108.89204			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.92244			100.89496			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	101.01548			100.99209			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	99.67940			102.09585			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	99.74052			101.69874			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	99.73496			101.73487			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	99.73496			101.73487			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	101.74552			101.72068			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.10000	105.79966		9.05000	105.96315			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	102.06823			102.03851			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN378	On 20/06/2019	Spot Bond	0.00000	99.70717			101.91542			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	102.32714		10.55000	102.29809			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	99.78830		11.00000	99.69618			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	101.01075			100.99086			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	99.70227			101.94726			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	101.02371			101.00313			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.51500	105.59038		11.47500	105.72912			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	99.67351			102.13404			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	99.73496			101.73487			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	101.09861			101.07388			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	99.71698			101.85171			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.86463			100.83888			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	101.28851			101.26741			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	99.75622			101.07501			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	99.74804			100.96432			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	87.60155			87.60155			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	99.73333			101.02072			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.46541		7.01000	40.45790			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	169.27543			170.61301			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	8.15500	144.34289		8.11500	144.59577			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.77000	161.88909		7.73000	162.69142			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.77000	162.17293		7.73000	162.96859			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF01	On 20/10/2015	Spot Bond	0.00000	93.98827			93.96913			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	93.93687			93.91756			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.40545			101.38273			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.40545			101.38273			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	99.73229			101.85544			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	99.75030			101.73612			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	99.74681			101.75961			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.39664			101.37337			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	99.73006			101.76674			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	101.02806			101.00588			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	99.75426			101.60949			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	99.74150			101.69237			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	99.74314			101.68175			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	99.74150			101.69237			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.33900			100.31455			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	101.33659			101.31304			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000	105.94617		8.87000	105.96571			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.37000	101.99260		8.31500	102.13519			0.00	0	845,500,000.00
COJ05	On 05/06/2023	Spot Bond	9.74000	114.18026		9.69000	114.46166			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.15000	102.53302		8.10500	102.55374			0.00	0	11,400,000.00
COJ07	On 23/03/2021	Spot Bond	9.31000	109.16962		9.26000	109.38687			0.00	0	30,500,000.00
COJG01	On 09/06/2024	Spot Bond	9.36500	105.08114		9.32500	105.31158			0.00	0	66,900,000.00
COT01	On 03/04/2023	Spot Bond	9.73500	98.16959		9.69500	98.36371			0.00	0	2,500,000,000.00
COT02	On 03/04/2028	Spot Bond	10.50000	99.74942		10.46000	100.00112			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT03	On 05/06/2028	Spot Bond	10.50000	92.71346		10.46000	92.95765			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.25836			100.23659			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.18942			100.16800			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	101.07756			101.05844			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.30911			100.28832			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	101.65298			101.63216			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.97808			100.96062			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.18761			100.16667			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.07500	104.42242		11.02500	104.66170			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	12.98688		100.00000	11.94518			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	5.63135		100.00000	4.86150			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	13.77820		100.00000	11.89461			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.87130			100.85269			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.69500	99.28035		7.64000	99.39447			0.00	0	19,700,000.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.25891			100.24155			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.12074			100.10341			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.35864			100.33964			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	55.85253		100.00000	55.43331			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.01910			99.99993			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	101.38957			101.36752			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000	102.80470			102.78575			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	102.42761			102.40850			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000	98.79821			98.76521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL003	On 20/09/2018	Spot Bond	0.00000	99.65164			102.27617			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	101.66027			101.62437			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	102.59590			102.56235			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	99.69736			101.97910			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	102.06584			102.03568			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.30000	103.42706		8.25000	103.65809			0.00	0	20,300,000.00
DV21	On 15/06/2016	Spot Bond	7.20500	110.79085		7.16000	110.83775			0.00	0	6,400,000.00
DV22	On 07/02/2020	Spot Bond	8.12000	108.70656		8.07000	108.89800			0.00	0	1,860,000,000.00
DV23	On 27/02/2023	Spot Bond	8.79500	109.77191		8.75500	109.98764			55,049,664,000.00	6,259,200	1,246,600,000.00
DV24	On 18/02/2024	Spot Bond	8.99500	107.26117		8.95500	107.48963			0.00	0	432,200,000.00
DV29	On 18/02/2029	Spot Bond	9.12000	110.81654		9.11000	110.87284			0.00	0	340,300,000.00
DVC003	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DVC004	On 12/12/2014	Spot Bond	0.00000	99.96449			99.94674			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000	101.43727			101.41874			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	101.32623			101.30772			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	99.90649			99.88780			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.35712			100.33820			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.52867			100.50983			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	99.85906			99.84088			0.00	0	1,900,000,000.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.84081			100.82016			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.60500	131.42831		7.55500	131.66524			0.00	0	2,000,100,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	93.50410			93.45299			0.00	1,500,000,000	1,500,000,000.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL037	On 31/01/2037	Spot Bond	2.24000	115.79010		2.24000	115.78309			33,600,000,000,000.00	15,000,000,000	15,000,000,000.00
EL15	On 29/06/2015	Spot Bond	0.20000	137.01644		0.20000	137.01570			400,000,000,000.00	2,000,000,000	2,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.05000	123.70163		2.05000	123.69465			11,285,250,000,000.00	5,505,000,000	5,505,000,000.00
EL29	On 19/11/2029	Spot Bond	2.06000	111.14599		2.06000	111.13969			9,888,000,000,000.00	4,800,000,000	4,800,000,000.00
EL30	On 29/07/2030	Spot Bond	2.07000	112.11574		2.07000	112.10947			8,901,000,000,000.00	4,300,000,000	13,250,000,000.00
EL31	On 02/06/2031	Spot Bond	2.13500	102.95026		2.14000	102.87297			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.22000	116.16873		2.22000	116.16176			33,300,000,000,000.00	15,000,000,000	15,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.20000	109.72686		9.15000	109.92455			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.05000	110.47743		9.00000	110.69741			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.55000	104.03825		9.51000	104.26155			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.74500	97.90885		9.73500	97.92821			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.89500	105.18790		9.88500	105.20911			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.48640			100.46591			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	94.79223			94.77311			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	99.96244			99.94344			0.00	400,000,000	100,000,000.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.72450			100.70333			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.69685			100.67650			0.00	400,000,000	100,000,000.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.42869			100.41061			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.66019			100.64093			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.89075			100.87329			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	66.21449		100.00000	66.00549			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	91.14364		100.00000	90.93168			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS02	On 01/07/2015	Spot Bond	11.13000	106.61522		11.08500	106.60804			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	103.91465			103.88946			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	99.84566			99.81976			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	101.69359			101.67070			0.00	0	270,000,000.00
EQS07	On 09/04/2018	Spot Bond	9.51000	99.05949		9.47000	99.14470			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	101.44401			101.42218			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.26108			100.23921			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	100.50560			100.48373			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	100.53656			100.51333			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.76500		10.00000	104.73700			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.45486			100.43502			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.47324			100.45260			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.45117			100.43150			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.46650			100.44615			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.46233			100.44235			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.45611			100.43641			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.07500	102.62080		7.10000	102.58377			0.00	0	300,000,000.00
ES18	On 20/04/2018	Spot Bond	7.46000	106.51330		7.42000	106.61286			91,889,296,000.00	12,317,600	20,522,393,900.00
ES23	On 25/01/2023	Spot Bond	8.16500	114.47532		8.12500	114.70116			463,789,146,500.00	56,802,100	6,176,634,500.00
ES26	On 02/04/2026	Spot Bond	8.49000	96.87398		8.45000	97.13084			224,695,491,000.00	26,465,900	4,158,100,000.00
ES33	On 15/09/2033	Spot Bond	9.20500	86.66104		9.22000	86.52214			345,321,893,000.00	37,514,600	33,425,800,000.00
ES42	On 25/04/2042	Spot Bond	9.25500	93.58384		9.27500	93.37549			0.00	0	21,240,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EXX01	On 19/05/2017	Spot Bond	0.00000	100.45333			100.43183			0.00	0	10,200,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.46739			100.44522			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.34083			100.31938			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	101.12742			101.10685			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	101.60116			101.58014			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.40890			100.38732			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	101.73836			101.71904			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	101.22065			101.20127			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.37185			100.35224			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.15527			100.13553			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.25215	100.00000	11.22489				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.95072	100.00000	10.92419				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	99.90298			101.78395			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	98.44415			100.39610			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	99.89084			101.99321			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	99.88276			102.13270			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.03000	102.23143	8.99000	102.33819				0.00	0	8,700,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000	99.99998			99.98284			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	99.99992			99.98277			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.97966			100.95766			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	103.19705			103.17938			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.18244			100.15927			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.18545			100.16190			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB14	On 02/06/2026	Spot Bond	9.80000	101.15752		9.75000	101.36849			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.73000	109.69911		10.69000	109.79944			0.00	0	32,600,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	101.98671			101.96189			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.12000	133.59701		2.12000	133.58936			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.14000	275.42623		2.14000	275.41012			0.00	0	300,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.35500	111.83483		2.35500	111.82772			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.39000	162.07969		2.39000	162.06912			0.00	0	1,050,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.17500	219.27439		2.18000	219.10333			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.38000	107.63445		7.33500	107.64722			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.77100	63.33116		7.77300	63.30903			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.44900	40.07699		9.44900	40.06618			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.69000	38.75472		9.69000	38.74409			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	81.65548		100.00000	81.47321			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	83.88427		100.00000	83.70692			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.19351			100.16576			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	102.09482			102.06861			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	101.81418			101.79158			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	101.99121			101.96633			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	101.97256			101.94726			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	101.88004			101.85595			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC122	On 20/06/2017	Spot Bond	0.00000	99.73133			102.16124			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	101.94030			101.91542			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.00000		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	102.06292			102.03642			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	102.54221			102.50937			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	102.46703			102.43520			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	20.02421		100.09221	19.97513			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	101.76165			101.73912			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC145	On 20/09/2017	Spot Bond	0.00000	112.15322			112.15322			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	102.33204			102.30276			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	104.38905			104.38905			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	101.94794			101.92362			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	98.00000			98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	101.96956			101.94496			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	101.79902			101.77662			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	101.84345			101.81984			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	102.41332			102.38219			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	101.81116			101.78798			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	59.34081		13.22500	59.31961			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	101.70783			101.68599			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	101.70998			101.68812			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	102.50498			102.47346			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	101.78749			101.76461			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.58500	100.14839		3.58500	100.13871			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	101.86497			101.84108			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	101.86497			101.84108			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.43912			100.41586			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	101.67424			101.65044			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	99.88257			99.85910			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	101.75734			101.73487			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.71644			101.69450			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.87729			100.85115			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC179		On 20/09/2020	Spot Bond	0.00000	102.00914		101.98335			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.63511		100.61382			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.86825		100.84238			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	101.08738		101.06231			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	102.30587		102.27617			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	101.82623		101.80285			0.00	0	0.00
FRC185		On 20/12/2018	Spot Bond	0.00000	102.25819		102.22919			0.00	0	0.00
FRC186		On 20/03/2016	Spot Bond	0.00000	101.69706		101.67537			0.00	0	0.00
FRC188		On 20/03/2019	Spot Bond	0.00000	101.84345		101.81984			0.00	0	0.00
FRC189		On 20/03/2019	Spot Bond	0.00000	101.84345		101.81984			0.00	0	0.00
FRC190		On 14/03/2016	Spot Bond	0.00000	99.90784		101.70269			0.00	0	0.00
FRC191		On 02/04/2017	Spot Bond	0.00000	101.44826		101.42764			0.00	0	0.00
FRC192		On 02/04/2019	Spot Bond	0.00000	101.52732		101.50554			0.00	0	0.00
FRC193		On 08/04/2016	Spot Bond	0.00000	101.59697		101.57814			0.00	0	0.00
FRC193/JIBAR		On 25/11/2020	Spot Bond	10.00000	104.76500	10.00000	104.73700			0.00	0	0.00
FRC194		On 08/04/2016	Spot Bond	0.00000	101.25748		101.23791			0.00	0	0.00
FRC195		On 20/06/2024	Spot Bond	0.00000	101.94675		101.92179			0.00	0	0.00
FRC196		On 09/04/2016	Spot Bond	0.00000	101.24267		101.22302			0.00	0	0.00
FRC197		On 09/04/2016	Spot Bond	0.00000	101.57911		101.56028			0.00	0	0.00
FRC198		On 10/04/2016	Spot Bond	0.00000	101.21953		101.19990			0.00	0	0.00
FRC199		On 10/04/2016	Spot Bond	0.00000	101.22285		101.20316			0.00	0	0.00
FRC200		On 17/04/2017	Spot Bond	0.00000	101.20076		101.17882			0.00	0	0.00
FRC201		On 17/04/2016	Spot Bond	0.00000	101.09074		101.07086			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC202	On 17/04/2017	Spot Bond	0.00000	101.20076			101.17882			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	101.08634			101.06654			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.77501			100.75234			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	100.80292		8.75000	98.87003			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	103.64998			103.62678			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	10.20552		100.00000	10.17331			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	9.32449		100.00000	9.29507			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	101.79039			101.76187			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000	1.64631		100.00000	1.63777			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000	101.62982			101.60543			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000	26.54651		100.00000	26.34726			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000	100.73118			100.70914			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000	8.94302		100.00000	8.90282			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000	24.27630		100.00000	24.09408			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000	100.73115			100.70911			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000	11.33374		100.00000	11.24867			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000	100.72937			100.70739			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000	100.69279			100.67192			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000	100.80125			100.77915			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000	100.75244			100.73170			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.93000	126.85296		2.93000	126.84295			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000	100.61976			100.59932			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000	100.61165			100.59148			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000	100.61165			100.59148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC225	On 20/05/2020	Spot Bond	0.00000	100.44779			100.42546			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	101.95438			101.92998			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	101.94362			101.91936			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	99.99972			99.97814			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.98045			100.95788			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.46000	122.65133		3.46000	122.63991			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	101.97816			101.95345			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	101.99758			101.97262			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.51000	122.26326		3.51000	122.25171			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.49000	122.41832		3.49000	122.40682			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.86000	127.53644		2.86000	127.52660			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.93000	134.83827		2.93000	134.82752			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	101.09920			101.07384			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	101.72775			101.70626			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	101.96524			101.94070			0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	102.55942			102.55942			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	102.28463			102.25596			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	102.20264			102.17503			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	101.89295			101.86869			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	101.89080			101.86656			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	102.91947			102.91947			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	99.91119			99.89297			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	11.06775		100.00000	11.04064			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	33.50742		100.00000	33.42444			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD04U	On 04/07/2015	Spot Bond	100.00000	63.25632	100.00000	63.05882				0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	18.07569	100.00000	18.01864				0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000	7.73435	100.00000	7.63697				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.00000	151.79956	5.00000	151.77904				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.49254		101.47537				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	102.06818		102.04938				0.00	0	232,115,600.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	102.15796		102.13921				0.00	20,000,000	1,200,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	101.46602		101.44691				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.82254		100.80213				0.00	0	646,400,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.36425		100.34228				0.00	0	55,400,000.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	99.29015		101.09574				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.94800	107.21242	1.93800	107.51834				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.34000	137.53557	2.34000	137.52689				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	101.00100		100.98130				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	101.34562	10.38000	101.31740				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	101.34562	10.38000	101.31740				0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	108.68000		108.68000				0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	100.99455		100.96996				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.48000	110.96800	2.48000	110.96055				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.48500	209.73499	2.49000	209.57105				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.45000	111.55816	2.45000	111.55078				0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	101.17637		101.15950				0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.51500	208.83886	2.52000	208.67558				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS113	On 29/04/2019	Spot Bond	0.00000	101.09763			101.07112			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.44000	110.97949		2.44000	110.97217			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.54000	109.79893		2.54000	109.79140			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000	101.35995			101.34173			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000	50.01400			49.71000			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000	100.62285			100.60469			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.64500	107.78872		2.64500	107.78103			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.63500	260.11595		2.64000	259.91244			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.68500	258.27544		2.69000	258.07332			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.37000	97.77607		2.37000	97.76981			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.71500	202.98242		2.72000	202.82354			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.65000	265.30481		2.65000	265.28561			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.15000	275.22339		2.15000	275.20722			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.87000	261.07596		2.87000	261.05553			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.59000	129.63519		2.59000	129.62613			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.94344			100.92226			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.12000	129.51205		2.12000	129.50464			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	101.14599			101.12384			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	101.38702			101.36572			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.78165			100.76009			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.32000	111.21353		2.32000	111.20657			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	21.11097		104.97509	21.05638			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	22.41688		101.07593	22.36144			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	15.78314		100.44759	15.74433			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS76	On 18/06/2017	Spot Bond	100.76967	21.00429	100.76967	20.95250				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	2.00500	119.73845	2.01000	119.60736				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	2.30000	112.39225	2.30000	112.38527				0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.65279		98.65170				0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.33000	112.08782	2.33000	112.08076				0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.28585		100.26179				0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.35000	343.61526	2.35000	343.59321				0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.63976		100.61869				0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.28138		100.25948				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	6.43000	102.67477	6.38500	102.66880			12,860,000,000,000.00	2,000,000,000	2,102,600,000.00	
FRX16	On 15/09/2016	Spot Bond	7.44500	102.78342	7.40000	102.83642				0.00	0	6,900,000.00
FRX17	On 15/09/2017	Spot Bond	7.77000	103.78312	7.71500	103.89754				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.91000	109.10296	7.87000	109.20085				0.00	0	2,600,000.00
FRX19	On 15/11/2019	Spot Bond	8.37500	103.09364	8.32500	103.27236				0.00	0	999,500,000.00
FRX20	On 01/10/2020	Spot Bond	8.57000	102.47121	8.52000	102.67431				0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.15500	94.14623	9.11500	94.33921				0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.20000	109.99436	9.16000	110.24301				0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.54000	101.52100	9.50000	101.77493				0.00	0	512,600,000.00
FRX31	On 21/02/2031	Spot Bond	9.90000	99.64220	9.89000	99.69409				0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.86000	83.38497	9.88000	83.20158				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A2	On 20/03/2038	Spot Bond	0.00000	101.49020			101.47177			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	101.54423			101.52511			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	101.56583			101.54643			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	101.61979			101.59969			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	101.70616			101.68495			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.77093			101.74889			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	102.05155			102.02589			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	100.37663			100.35788			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.39274			100.37317			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.22789			100.20782			0.00	0	370,000,000.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.40730			100.38700			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.42347			100.40236			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.43693			100.41514			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.49610			100.47133			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.43840			101.41777			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	101.55833			101.53913			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.77000	103.02176		8.71500	103.11279			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	100.94315			100.92568			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	2.24401		100.00000	100.00000			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	8.97604		100.00000	100.00000			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	3.17638		100.00000	100.00000			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000	100.85598			100.83627			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.87373			100.85362			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.90803			100.88712			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.95057			100.92867			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	101.00958			100.98632			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
GRT01	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	101.22855			101.20949			0.00	0	27,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	101.16162			101.14123			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.97265			100.95472			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000	100.99790			100.97971			0.00	0	711,006,400.00
GRT06	On 11/12/2017	Spot Bond	0.00000	99.98068			99.96126			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.41672			100.39461			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	101.59060			101.57003			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00001		100.00000	0.00001			0.00	0	915,700,000.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.30060			100.28167			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	101.41198			101.39304			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	102.74262			102.72233			0.00	0	271,800,000.00
HCH01	On 25/10/2016	Spot Bond	0.00000	101.11688			101.09173			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	14.73087		100.00000	14.62031			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	101.30345			101.28449			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	99.90311			99.88328			0.00	0	0.00



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	100.76897			100.74840			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.77798			100.75716			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond	0.00000	100.98422			100.96664			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond	0.00000	100.95203			100.93440			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	101.08642			101.06545			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.28860	98.48536	7.24440	98.53436				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	101.13491			101.11298			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.28911	104.41639	8.24502	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	101.19723			101.17407			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.73953	104.41639	8.69549	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	101.27336			101.24869			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	101.17436			101.15292			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	101.30631			101.28331			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	101.35183			101.32801			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF04	On 17/02/2017	Spot Bond	0.00000	100.71354			100.69159			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.76500		10.00000	104.73700			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.80000	105.19243		8.74500	105.27694			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.84500	112.02955		7.79500	112.24292			147,479,253,300,000.00	18,799,140,000	20,819,140,000.00
HWAY23	On 07/12/2023	Spot Bond	1.96000	279.10774		1.96000	279.09277			0.00	0	13,178,900,000.00
HWAY24	On 07/12/2024	Spot Bond	1.96000	285.43679		1.96000	285.42149			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.16500	104.06476		9.18000	103.90320			0.00	0	12,646,086,800.00
HWAY35	On 31/07/2035	Spot Bond	9.16500	104.07844		9.18000	103.91443			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	95.78947		100.00000	95.53806			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	24.95980		100.00000	24.89867			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	62.90709		100.00000	62.75469			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	30.06220		100.00000	29.98938			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	22.01392		100.00000	21.96059			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	97.32810		100.00000	97.07264			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	104.76500		10.00000	104.73700			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.69000	118.78858		1.69000	118.78315			94,532,760,205,000.00	55,936,544,500	04,332,770,900.00
I2038	On 31/01/2038	Spot Bond	1.72000	127.15272		1.72000	127.14680			71,748,394,760,000.00	41,714,183,000	113,811,529,900.00
I2046	On 31/03/2046	Spot Bond	1.73000	128.65046		1.72000	128.93402			93,751,738,572,000.00	54,191,756,400	92,247,903,100.00
I2050	On 31/12/2050	Spot Bond	1.76000	138.39021		1.75000	138.72573			148,603,049,408,000.00	84,433,550,800	62,883,508,700.00
IBC01	On 16/03/2015	Spot Bond	0.00000	96.95000			97.10000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.27000	103.28241		7.22500	103.27384			0.00	0	500,000.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.25610			100.23839			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	102.11972			102.10103			0.00	0	0.00

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	7.95500	104.06945		7.91000	104.10104			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.67000	108.93559		7.61500	109.07585			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.77500	103.31339		7.73000	103.36259			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.76350			100.74304			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.70000	130.61632		1.70000	130.61032			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.19000	132.99827		2.19000	132.99040			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	101.54077			101.52251			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	102.07059			102.05117			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.79000	104.43944		7.73500	104.57846			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.15672			100.13900			0.00	0	300,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.86853			100.85030			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.58524			100.56578			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.76500		10.00000	104.73700			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.36000	102.54434		8.32000	102.65512			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.79500	96.66416		8.74500	96.83605			0.00	0	2,476,200,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	99.79982			99.78096			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	7.87000	99.84086		7.81500	99.97617			0.00	0	7,800,000.00
IBL50	On 02/08/2020	Spot Bond	8.84500	104.30874		8.79500	104.50476			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.66077			100.64134			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.79769			100.77793			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	101.60375		7.90000	101.58235			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.14000	102.79965		8.10000	102.90145			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.87886			100.85705			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.52431			100.50508			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL58	On 13/02/2017	Spot Bond	7.44000	104.87125		7.38500	104.96093			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.10000	106.73304		8.06000	106.85333			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.21500	109.53097		9.17500	109.75935			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	101.41937			101.39979			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.91162			100.89249			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.82666			100.80723			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.84383			100.82399			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.86087			100.84061			0.00	0	50,000,000.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00638	100.00000	0.00637				0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	101.03083			101.01204			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.98388			100.96412			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.45000	100.60515	8.40000	100.80962				0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.32569			100.30532			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.33637			100.31533			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.50000	100.73064	9.46000	100.95980				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	100.70660	5.00000	100.69304				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	100.70660	5.00000	100.69304				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.78721	5.00000	101.77355				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.70800	5.00000	100.69434				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.95638	4.00000	100.94534				0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	100.58928	4.00000	100.57833				0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	33.62261	100.00000	33.51763				0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	33.43293	100.00000	33.32854				0.00	0	0.00

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	33.43293	100.00000	33.32854				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	106.37732	9.20000	106.35103				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000	101.65562		101.63295				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000	101.65562		101.63295				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.54619		100.52255				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.22332	100.00000	7.20543				0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000	101.40274		101.38476				0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000	88.59223	100.00000	88.37772				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.70500	102.13593	8.66000	102.12392				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.44000		100.41255				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	14.22626	100.00000	14.19180				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	63.25632	100.00000	63.05882				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000	91.02244	100.00000	90.79602				0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000	99.72678	100.00000	99.45504				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	10.75222	100.00000	10.70494				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	20.38793	100.00000	20.19784				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.10909	100.00000	100.00000			1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
IN277U	On 30/06/2021	Spot Bond	100.00000	8.59600	100.00000	100.00000			2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
IN281U	On 28/11/2019	Spot Bond	100.00000	13.21865	100.00000	13.11376				0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.25000	99.98288	6.25000	99.91446				0.00	0	0.00
INA451	On 17/12/2014	Spot Bond	6.25000	99.79494	6.25000	99.77789				0.00	0	0.00
INA502	On 06/01/2015	Spot Bond	6.35000	99.44637	6.35000	99.42917				0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.40000	99.32081	6.40000	99.30352			17,920,000,000,000.00	2,800,000,000	700,000,000.00	
INA504	On 20/01/2015	Spot Bond	6.40000	99.19988	6.40000	99.18263				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA505	On 27/01/2015	Spot Bond	6.40000	99.07924		6.40000	99.06203			0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.40000	98.95890		6.40000	98.94173			0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.45000	98.82988		6.45000	98.81262			0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.45000	98.70921		6.45000	98.69199			0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.45000	98.58883		6.45000	98.57166			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	101.83564			101.81010			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.85050	103.14417		10.81250	103.13926			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.85050	102.23576		10.81250	102.23089			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	101.90002			101.87632			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.97265			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	101.86371			101.84048			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	101.20214		6.50000	101.18436			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	101.91877			101.89418			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	95.47915			95.47915			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	99.89828			99.87796			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	101.11245			101.09300			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.76500		10.00000	104.73700			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	101.84345			101.81984			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.11978			100.09961			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000	101.43426			101.41599			0.00	0	0.00
ING236	On 20/12/2014	Spot Bond	0.00000	101.41338			101.39546			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.66374			100.64557			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.54126			100.52314			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING243	On 18/02/2015	Spot Bond	0.00000	100.40654			100.38818			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.40208			100.38392			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	96.26709			96.25020			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	102.97659			102.95887			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.99769			100.97963			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	101.56904			101.55014			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond	0.00000	105.28868			105.26943			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	103.52045			103.50205			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	101.94342			101.91569			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	104.17205			104.15274			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.79634			100.76801			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	101.32826			101.30909			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.76500		10.00000	104.73700			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	101.21854			101.19789			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	101.23432			101.21339			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.46500	102.08051		8.42000	102.15171			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	101.45424			101.43389			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	101.48865			101.46780			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	101.51161			101.49043			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000	101.14621			101.12610			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000	101.20417			101.18301			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond	0.00000	102.32111			102.30441			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.25000	101.08027		9.20000	101.29511			0.00	0	1,850,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL5	On 28/09/2015	Spot Bond	0.00000	101.80456			101.78316			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.36000	105.42711		8.30500	105.54134			0.00	0	2,206,200,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	101.35541			101.33496			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	101.31399			101.29279			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.72320			100.70258			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	101.93282			101.90869			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.45000	105.98954		8.40500	105.98894			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	101.32213			103.48519			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.04501			100.02261			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.28000	126.93515		3.28000	126.92394			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.57000	142.25464		3.57000	142.24082			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	101.63610			101.61272			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.36866			101.34541			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.29458			101.27103			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	99.95592			99.93369			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	101.70480			101.68143			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.69000	99.21652		3.69000	99.20666			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.69000	105.47753		3.69000	105.46706			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	99.97673			99.95342			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.64794			100.62309			0.00	0	510,000,000.00
IV08	On 30/04/2018	Spot Bond	9.98000	112.06738		9.94000	112.15768			0.00	0	2,600,000.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.24918			101.22261			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.67000	140.70827		3.67000	140.69422			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA450	On 11/12/2014	Spot Bond	6.25000	99.89737		6.25000	99.88028			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond	6.35000	99.41197		6.35000	99.39478			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond	6.40000	99.28623		6.40000	99.26895			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.40000	99.16538		6.40000	99.14814			0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond	6.40000	99.04483		6.40000	99.02763			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.40000	98.92457		6.40000	98.90741			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.45000	98.79537		6.45000	98.77813			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond	6.45000	98.67478		6.45000	98.65758			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.45000	98.55449		6.45000	98.53733			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond	6.45000	98.43449		6.45000	98.41737			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.62697			100.60476			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	101.44984			101.43116			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.76500		10.00000	104.73700			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	101.18245			101.16355			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	101.29346			101.27397			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.39122			100.37173			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.35657			100.33420			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.18580			100.16478			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	101.21865			101.19802			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	101.22655			101.20577			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	101.24233			101.22128			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	101.17130			101.15149			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	101.07948			101.05865			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.88371			100.86291			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC023	On 19/09/2016	Spot Bond	0.00000	99.82173			101.72547			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.47217			100.45181			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.26748			100.24816			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.26484			100.24571			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	101.46565			101.44446			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	101.15837			101.14010			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.95628			100.93619			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.79259			100.77398			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	99.83506			101.60369			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	101.51638			101.49539			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	101.55511			101.53356			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	101.55510			101.53356			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.70000	105.89326		8.66000	106.02011			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	14.91600		100.00000	14.85991			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	11.88310		100.00000	11.83084			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	101.05415			101.03495			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.87000	105.87849		8.82000	106.10419			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.90063			100.87942			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.53227			100.51190			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	99.90978			99.89130			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	102.41365			102.39628			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.91794			100.89867			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	102.12921			102.11068			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC047	On 27/10/2015	Spot Bond	7.25000	101.08454		7.20500	101.10269			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.75668			100.73455			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.41684			100.39473			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	100.15172			100.12961			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	86.37908		100.00000	86.17819			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.89384			100.87226			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	90.87673		100.00000	90.65453			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.93897			100.91749			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	34.31342		100.00000	34.23029			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	101.62561			101.60430			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	89.32056		100.00000	89.10585			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	94.09084		100.00000	93.86466			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	88.14512		100.00000	87.93624			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	97.84947		100.00000	97.58714			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	99.89981			99.87931			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	99.89594			99.87466			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.04367			100.02184			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	56.55332		100.00000	56.41632			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	102.38530			102.36093			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.95424			100.92862			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.15000	143.66925		8.11000	144.04506			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	101.72145			101.70273			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	101.62771			101.60814			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	99.82591			99.80385			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK06	On 06/03/2017	Spot Bond	0.00000	100.20015			100.18219			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000	99.74380			99.72414			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000	101.61592			101.59562			0.00	0	23,200,000.00
LBK11	On 28/11/2019	Spot Bond	9.79500	99.63631	9.74500	99.80253				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.84426			100.82332			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.47000	100.58135	8.41500	100.68679				0.00	0	3,532,400,000.00
LGL03	On 03/04/2018	Spot Bond	8.52000	98.91408	8.46500	99.04529				0.00	0	800,000.00
LGL04	On 14/08/2020	Spot Bond	8.97500	103.74678	8.92500	103.94242				0.00	0	754,100,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000	99.85646			99.82728			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.77000	100.78720	9.72500	100.80356				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	99.84322			99.81138			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.44601			100.41620			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	102.33324			102.31183			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	102.48195			102.45914			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	102.66002			102.63554			0.00	0	0.00
MAQ058	On 08/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
MAQ059	On 09/01/2015	Spot Bond	0.00000	99.48141			99.46413			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	101.08834			101.07054			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000	99.01485			98.99757			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.49345			100.47440			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond	0.00000	99.63105			99.62538			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond	100.00000	50.86310	100.00000	100.00000			1,500,000,000,000,000.00	15,000,000,000	15,000,000,000.00	
MAQ08U	On 11/12/2014	Spot Bond	100.00000	99.72678	100.00000	99.45504				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	101.81919			101.80271			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	101.83248			101.81586			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	99.45504	100.00000	99.18478				0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	101.96265			101.93464			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	101.19113			101.17250			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	101.72860			101.71013			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	102.32529			102.30658			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	101.63796			101.61916			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.22938			100.21200			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.55339			100.53420			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	101.01687			100.99910			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	101.15403			101.13516			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.63161			100.61319			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.63653			100.61738			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.65087			100.63128			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	100.00000	35.63177	100.00000	35.35534				0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	86.36409	100.00000	86.16371				0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	39.77229	100.00000	39.67488				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	96.80851	100.00000	96.55172				0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	19.94362	100.00000	19.85592				0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	18.92013	100.00000	25.95313				0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	18.99948	100.00000	26.12188				0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	23.15534	100.00000	22.98155				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.36000	103.76515	8.32000	103.88760				0.00	0	585,800,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBSA02	On 15/04/2019	Spot Bond	8.38000	103.23054		8.34000	103.35245			0.00	0	7,800,000.00
MBSA03	On 09/06/2015	Spot Bond	100.00000	66.84982		100.00000	66.72761			0.00	0	0.00
MCB3M	On 13/12/2014	Spot Bond	0.00000	99.89568			99.87437			0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000	99.90307			99.88324			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000	101.13962			101.12035			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	101.32266			101.30187			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	103.18015			103.15826			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	103.32809			103.30519			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.60500	103.18311		7.55000	103.25507			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.35000	107.35648		8.31000	107.47135			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.12500	108.82208		9.07500	109.06007			0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.22500	99.91480		6.19000	99.89835			0.00	0	800,300,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	101.55501			101.53575			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	101.60900			101.58905			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.14500	106.51655		9.09500	106.68707			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.42000	102.78651		7.37500	102.79905			0.00	0	2,471,400,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.25531			100.23381			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.53000	100.79444		8.47500	100.89230			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	99.86448			99.84460			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.00000	107.32631		8.95000	107.54384			0.00	0	431,400,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.20618			100.18287			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	20.97152		100.00000	16.73613			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.49571			100.47646			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MQB02	On 31/05/2017	Spot Bond	8.23000	100.78885		8.17500	100.88801			0.00	0	143,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.37000	104.93561		7.32500	104.94106			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.22000	108.49289		8.16500	108.59906			0.00	0	512,600,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.47932		100.89771	6.46349			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.56510		100.61875	6.54911			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.53208			100.51170			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.57444			100.55243			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.62358			100.59967			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.62872		100.00000	0.62720			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.62872		100.00000	0.62720			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.58000	98.65452		8.54000	98.85638			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000	101.55768		7.59000	101.53712			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.66500	101.45873		8.61500	101.66626			0.00	0	35,600,000.00
NBK12A	On 19/03/2021	Spot Bond	8.45000	106.55827		8.40000	106.78082			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.40945			100.39004			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	8.91500	107.24808		8.87500	107.47996			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	101.49803			101.47939			0.00	0	20,000,000.00
NBK14A	On 26/06/2021	Spot Bond	8.81000	106.55254		8.76000	106.72593			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.42582			100.40673			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	101.56082			101.54242			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	101.06507			101.04679			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.36296			100.34413			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	101.51131			101.49186			0.00	0	15,000,000.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	101.45789			101.43881			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	101.54444			101.52397			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.54799			100.52834			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.24000	104.89600		7.19500	104.90913		222,992,000,000,000.00	30,800,000,000	16,192,200,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.88975			102.94688			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.18000	115.28503		8.14000	115.42644			0.00	0	1,549,600,000.00
NBK4	On 28/10/2024	Spot Bond	10.32500	37.86936		10.28500	37.99512			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.17000	102.22937		7.12500	102.22589		2,151,000,000,000.00	300,000,000	930,000,000.00	
NBK6B	On 19/04/2015	Spot Bond	0.00000	101.27608			101.25617			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	101.15546			101.13312			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.56500	104.15412		7.52000	104.18796			0.00	0	1,881,600,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.58919			101.56920			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.58298			100.56376			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	102.14530			102.12681			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.42724			101.40531			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.24999			101.22800			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.19550			100.17341			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	93.43999			93.42152			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.16540			100.14439			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	100.93797			100.91693			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.90075			100.87954			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	89.79635			89.77724			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.47598			101.45706			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.50828			100.48634			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	99.76202			101.65831			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	99.77490			101.57305			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	102.09789			102.07786			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	99.78278			101.52080			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	99.76997			101.50744			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	99.77013			101.50638			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.79959			100.77985			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	99.73496			101.73487			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.49500	109.37887		9.45500	109.55015			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	99.73660			101.72425			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.53000	108.28064		9.49000	108.45886			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	99.73496			101.73487			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	99.76178			101.56059			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	99.80141			101.60085			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	99.73234			101.75187			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	99.72908			101.77311			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.96000	104.30600		7.91500	104.31720			0.00	0	5,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED13	On 25/07/2023	Spot Bond	0.00000	101.06928			101.04523			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	102.03227			102.01162			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.56000	107.38934		9.52000	107.55994			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	103.37023			103.35051			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	101.36581			101.34146			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	101.17295			101.15533			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.62000	100.56321		11.56500	100.46695			0.00	0	1,649,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	103.94556			103.91586			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.50760			100.40014			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.76500		10.00000	104.73700			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.16000	168.41965		2.16000	168.40970			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.60000	138.59630		2.60000	138.58656			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.19500	108.63548		8.14500	108.84101			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00003			99.98302			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.82500	107.41352		8.77500	107.61187			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.32417			100.30382			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.42304			100.40430			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.30687			100.28760			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.31772			100.29778			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.31123			100.29170			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.02500	109.18045		8.97500	109.43822			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.31778			100.29784			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.32421			100.30387			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.31989			100.29982			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.22500	107.36199		9.17500	107.55687			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.33295			100.31206			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.32854			100.30792			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.33071			100.30996			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.41042			100.38467			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.38419			100.36009			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.33719			100.31603			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.04000	114.40822		8.00000	114.52899			0.00	0	510,900,000.00
NRA022	On 31/10/2022	Spot Bond	8.85000	120.34814		8.80000	120.63392			0.00	0	376,100,000.00
NRA023	On 31/05/2023	Spot Bond	2.05500	173.10126		2.05500	173.09154			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.59000	120.57356		9.55000	120.89224			0.00	0	2,926,100,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.50505			101.48520			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	101.31884			101.30019			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	101.71523			101.69433			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.05994			100.03919			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.27079			100.24970			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.28907			100.26474			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.35560			100.32581			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.37765		100.00000	16.33797			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	61.54209		100.00000	61.39301			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.26000	102.45318		7.21500	102.47140			0.00	0	7,862,900,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.29529			100.27231			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OML03	On 27/11/2024	Spot Bond	9.34500	99.97430		9.29500	100.14404			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	23.10812		100.00000	23.05214			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	95.57000			95.57000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.55625			100.53681			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.90865			100.88947			0.00	300,000,000	100,000,000.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.19451			100.17606			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.76500		10.00000	104.73700			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.03516			100.01774			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	101.13616			101.11551			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	101.64324			101.62355			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	101.66834			101.64797			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	101.03331			101.01306			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.10000	107.96141		9.05000	108.12815			0.00	0	10,000,000.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.86585			100.84644			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.88970			100.86974			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.90043			100.88022			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.92427			100.90352			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	101.02670			101.00360			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	101.05051			101.02686			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.90173			100.87942			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.57000	44.06251		7.53000	44.24130			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.27000	108.48318		6.22500	108.49946		689,700,000,000,000.00	10,000,000,000	72,013,210,000.00	
R158P	On 15/09/2015	Spot Bond	6.35500	95.34211		6.31000	95.35745			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R159	On 15/09/2016	Spot Bond	6.45500	114.74132		6.41000	114.80101			419,797,157,862,000.00	55,034,416,400	89,155,531,100.00
R159P	On 15/09/2016	Spot Bond	6.28500	89.66731		6.24000	89.72106			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.75000	126.19676		7.71000	126.52460			1,393,494,853,550,000.00	70,128,368,200	36,729,996,100.00
R187P	On 21/12/2026	Spot Bond	7.49000	41.28840		7.45000	41.47208			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.41000	38.74879		7.37000	38.93635			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.65000	285.58608		1.65000	285.57319			658,232,190,000.00	398,928,600	35,523,695,100.00
R201	On 21/12/2014	Spot Bond	5.65000	104.19758		5.61500	104.18268			0.00	0	50,560,000.00
R202	On 07/12/2033	Spot Bond	1.68500	235.44724		1.69000	235.26420			4,203,544,899,000.00	2,494,685,400	74,114,240,200.00
R2023	On 28/02/2023	Spot Bond	7.51500	103.56665		7.47500	103.79028			2,965,137,562,498,500.00	94,562,549,900	29,646,758,000.00
R203	On 15/09/2017	Spot Bond	6.67000	105.86991		6.61500	105.99112			925,909,259,268,000.00	38,816,980,400	60,976,218,300.00
R2030	On 31/01/2030	Spot Bond	8.11500	101.86120		8.10500	101.92494			1,578,443,915,709,000.00	94,509,416,600	06,691,016,600.00
R2032	On 31/03/2032	Spot Bond	8.29500	101.17971		8.30000	101.11175			2,029,640,848,924,500.00	44,682,441,100	17,677,841,100.00
R2037	On 31/01/2037	Spot Bond	8.38000	104.23059		8.40500	103.95554			2,415,712,772,482,000.00	88,271,213,900	14,136,200,000.00
R204	On 21/12/2018	Spot Bond	6.93000	107.46268		6.89000	107.58461			873,868,008,321,000.00	26,099,279,700	79,817,954,500.00
R2044	On 31/01/2044	Spot Bond	8.50500	105.74641		8.52500	105.50367			865,371,502,800,000.00	01,748,560,000	06,148,560,000.00
R2048	On 28/02/2048	Spot Bond	8.49000	105.28788		8.50500	105.09424			2,306,979,656,574,000.00	71,729,052,600	58,916,752,600.00
R207	On 15/01/2020	Spot Bond	7.14500	103.34783		7.09500	103.53964			1,666,714,520,111,000.00	33,270,051,800	36,241,385,600.00
R208	On 31/03/2021	Spot Bond	7.30000	98.56216		7.25000	98.78822			931,019,405,770,000.00	27,536,904,900	93,932,725,900.00
R209	On 31/03/2036	Spot Bond	8.31500	80.74723		8.33000	80.60416			3,131,979,981,834,000.00	76,666,263,600	00,120,727,400.00
R210	On 31/03/2028	Spot Bond	1.67000	175.74313		1.67000	175.73511			589,183,515,000.00	352,804,500	27,763,471,600.00
R211	On 31/01/2017	Spot Bond	1.00000	132.52031		1.00000	132.51670			1,222,462,200,000.00	1,222,462,200	76,500,877,500.00
R212	On 31/01/2022	Spot Bond	1.62000	137.96441		1.62000	137.95838			1,065,731,904,000.00	657,859,200	83,595,221,300.00
R213	On 28/02/2031	Spot Bond	8.17000	91.52219		8.16000	91.58438			1,824,487,996,114,000.00	23,315,544,200	69,976,823,500.00
R214	On 28/02/2041	Spot Bond	8.40000	81.79289		8.42000	81.59847			2,340,042,741,960,000.00	78,576,516,900	34,851,816,900.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R227C	On 15/03/2015	Spot Bond	6.51500	98.33259	6.47000	98.32677				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.35500	95.34211	6.31000	95.35745				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.27500	92.49642	6.23000	92.53171				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.28500	89.66731	6.24000	89.72106				0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.65500	99.82987	5.62000	99.81557				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.42500	96.70352	6.38000	96.70927				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.29500	93.81528	6.25000	93.84168				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.27500	90.97954	6.23000	91.02504				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.33500	88.10779	6.29000	88.17093				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.64500	84.75635	6.59000	84.85555				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.69500	81.91069	6.64000	82.02826				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.93500	78.61084	6.89500	78.70363				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.91500	76.03557	6.87500	76.14009				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.89500	73.55889	6.85500	73.67430				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.88500	71.14205	6.84500	71.26747				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.10500	67.97078	7.05500	68.13963				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.08500	65.71545	7.03500	65.89466				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.22000	62.92924	7.17000	63.11573				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.19000	60.86041	7.14000	61.05558				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.16000	58.87666	7.11000	59.07981				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.13000	56.97409	7.08000	57.18455				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.09000	55.19444	7.04000	55.41181				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.05000	53.49108	7.00000	53.71481				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R345C	On 21/06/2024	Spot Bond	7.69000	48.71793		7.65000	48.88709			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.65000	47.09571		7.61000	47.26842			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.61000	45.54507		7.57000	45.72099			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.57000	44.06251		7.53000	44.24130			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.53000	42.64467		7.49000	42.82604			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.49000	41.28840		7.45000	41.47208			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.45000	39.99072		7.41000	40.17645			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.41000	38.74879		7.37000	38.93635			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.50391			101.47733			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.36186			100.33756			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	101.54189			101.51560			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.36193			101.33696			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	21.56252		100.00000	21.51029			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	9.62716		100.00000	9.60384			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	26.30534		100.00000	26.24092			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	56.17283		100.00000	55.92581			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	17.32320		100.00000	17.09809			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.83366		100.00000	8.77608			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	14.25626		100.00000	14.07102			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	13.06776		100.00000	12.94705			0.00	0	75,000,000,000.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	10.20127		100.00000	10.06872			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.68520			101.66664			0.00	50,000,000	470,000,000.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	99.98042			99.96073			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	102.23835			102.21948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.27434			100.25297			0.00	400,000,000	100,000,000.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.28831			100.26587			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	101.42459			101.40624			0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000	100.26232			100.24483			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.28800			100.26880			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.28890			100.26947			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.72013			100.70047			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.25162			101.23134			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.75053			100.72923			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.01909			99.99991			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	101.04460			101.02402			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.24676			100.22574			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.03957			100.01986			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	101.28499			101.26577			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	101.07231			101.05160			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	85.16497			85.11416			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	82.26905			82.22732			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	86.25972			86.19930			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	84.88131			84.81843			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	102.20534			102.17490			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	83.13884			83.07123			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	90.75629			90.70558			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP018	On 12/02/2020	Spot Bond	12.35000	106.42356		12.35000	106.38891			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	14.01206		100.00000	13.97812			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000	101.14641			101.12377			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	99.88968			99.86717			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	101.73488			101.71241			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	3.60676	100.00000	3.59783				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	24.49320	100.00000	24.43387				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	36.10644	100.00000	36.01898				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	12.82098	100.00000	12.80528				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	30.18815	100.00000	30.11502				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	101.01118			100.97146			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	78.36929			78.27178			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.60000	107.95603	8.55000	108.18277				0.00	0	854,600,000.00
RW23	On 10/12/2023	Spot Bond	8.76500	104.57231	8.72500	104.80107				0.00	0	40,200,000.00
RW28	On 10/12/2028	Spot Bond	9.40000	106.50496	9.39000	106.55886				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	96.79760			96.72314			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.65500	106.11950	7.61000	106.18096				0.00	0	1,182,200,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	104.76500	10.00000	104.73700				0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.36438			100.34145			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.72000	102.65159	8.66500	102.77139				0.00	0	895,400,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	102.03710			102.01675			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	101.17150			101.15232			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.93488			100.91229			0.00	0	420,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	101.08984			101.06687			0.00	220,000,000	220,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK19	On 24/10/2019	Spot Bond	0.00000	101.07099			101.04843			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	100.20924			100.18271			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.92000	101.63562	6.87500	101.63710				0.00	0	10,900,000.00
SBK9	On 10/04/2018	Spot Bond	8.43000	101.30282	8.39000	101.39416				0.00	0	2,409,100,000.00
SBN27	On 15/09/2015	Spot Bond	7.73000	107.36919	7.68500	107.38087				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	107.19548	7.96000	107.17237				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.52000	107.52821	7.47500	107.54054				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.07000	102.37749	8.01500	102.48964				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.66500	107.41837	7.62000	107.43025				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.81500	107.30494	7.77000	107.31635				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	99.90501		99.88558				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	101.47303		101.45173				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.72000	104.82558	7.66500	104.94184				0.00	0	6,100,000.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.47640		101.45769				0.00	0	600,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	101.66266		101.64201				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	105.59518		105.58329				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.77000	111.62382	8.72000	111.85357				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.65000	103.41367	9.61000	103.66590				0.00	0	49,500,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.52798		100.50517				0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.58179		100.56354				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.55166		100.53125				0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	102.67709		102.66044				0.00	600,000,000	300,000,000.00
SBS25	On 24/05/2019	Spot Bond	8.51000	101.69685	8.47000	101.82067				0.00	0	1,764,300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS26U	On 28/02/2017	Spot Bond	100.00000	16.56050	100.00000	16.52405				0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.05500	109.66989	9.01500	109.90088				0.00	0	2,610,200,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	101.08374		101.06512				0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.56500	100.41275	8.52500	100.53733				0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.66000	90.34610	9.62000	90.57777				0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	99.96384		99.94551				0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.40000	102.74499	9.36000	103.01616				0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	99.83386		99.81481				0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	99.82901		99.80943				0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.55000	105.70374	9.51000	105.93344				0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.00000	98.52882	8.95000	98.75594				0.00	0	281,800,000.00
SBS9	On 07/07/2016	Spot Bond	7.45500	110.62241	7.41000	110.66898			2,236,500,000,000.00		300,000,000	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.18000	274.61596	2.18000	274.59960				0.00	0	500,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.64500	130.76467	1.64500	130.75886			329,000,000,000.00		200,000,000	700,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	107.21202		107.17417				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	101.19065		101.17084				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	16.57277	100.00000	16.53218				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	82.63494		82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.27000	129.09136	2.27000	129.08344				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	101.20214	6.50000	101.18436				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS01		On 15/12/2016	Spot Bond							0.00	0	0.00
SHS03		On 29/06/2015	Spot Bond							0.00	0	0.00
SHS04		On 29/06/2017	Spot Bond							0.00	0	0.00
SHS05		On 29/06/2017	Spot Bond							0.00	0	307,700,000.00
SHS06		On 12/12/2017	Spot Bond							0.00	0	0.00
SHS07		On 10/04/2016	Spot Bond							0.00	0	0.00
SHS08		On 21/05/2016	Spot Bond							0.00	0	0.00
SHS09		On 21/12/2014	Spot Bond							0.00	0	0.00
SHS11U		On 19/11/2016	Spot Bond							0.00	0	0.00
SHS11U/JIBAR		On 25/11/2020	Spot Bond							0.00	0	0.00
SHS12		On 12/12/2016	Spot Bond							0.00	0	0.00
SHS13U		On 21/05/2015	Spot Bond							0.00	0	0.00
SHS14		On 17/06/2017	Spot Bond							0.00	0	0.00
SHS16U		On 29/06/2016	Spot Bond							0.00	0	0.00
SHS17U		On 30/09/2016	Spot Bond							0.00	0	0.00
SHS18U		On 30/11/2016	Spot Bond							0.00	0	0.00
SHS19		On 10/09/2017	Spot Bond							0.00	0	0.00
SHS20		On 19/04/2016	Spot Bond							0.00	0	0.00
SHS21		On 06/04/2015	Spot Bond							0.00	0	0.00
SLI2		On 15/08/2016	Spot Bond							0.00	0	2,145,100,000.00
SLI3		On 15/08/2023	Spot Bond							0.00	0	0.00
SNT01		On 15/09/2017	Spot Bond							0.00	0	3,290,000,000.00
SPDA2		On 21/08/2016	Spot Bond							0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.58574			100.56616			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.87688			100.85679			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.37613			100.35620			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.38624			100.36577			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.60861			100.58667			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.77000	106.99959		7.71500	107.05781			0.00	0	26,500,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000	101.14158			101.12181			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	101.40263			101.38347			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	101.14845			101.12792			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.85000	97.89012		8.80000	98.07243			0.00	0	351,900,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.19911			100.17661			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	101.71379			101.69125			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.96783			100.94611			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.90800	91.05763		8.85800	91.25834			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.40000	93.34943		8.35000	93.55782			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.89500	104.15857		6.86000	104.14013			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.40500	98.19376		8.35500	98.37017			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	99.83532			99.81420			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.85000	102.91648		7.79500	103.03002			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.44000	110.97949		2.44000	110.97217			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.88000	104.16273		7.84000	104.27715			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	8.22500	100.31021			100.34894			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.55000	111.63680		9.51000	111.90472			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.15801			100.13792			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN021	On 28/02/2031	Spot Bond	9.52000	81.31811		9.51000	81.36650			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	101.07710			101.05586			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.13305			100.11085			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	101.10967			101.08919			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	101.70531			101.68317			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	101.24018			101.21728			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	100.00000	4.84711		100.00000	100.00000			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	99.01918			99.00101			0.00	0	0.00
SY1162	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1164	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.98297			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
SY1188	On 08/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1189	On 09/12/2014	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1190	On 10/12/2014	Spot Bond	0.00000	100.01779			100.00000			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond	0.00000	98.87955			98.86232			0.00	0	0.00
SY1193	On 17/12/2014	Spot Bond	0.00000	99.63399			99.58170			0.00	0	0.00
SY1194	On 10/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.98276			0.00	0	0.00
SY1195	On 12/12/2014	Spot Bond	0.00000	99.96599			99.94898			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond	0.00000	98.80767			98.79039			0.00	2,000,000,000	500,000,000.00
SY1199	On 24/02/2015	Spot Bond	0.00000	98.69198			98.67477			0.00	0	0.00
SY1200	On 18/12/2014	Spot Bond	0.00000	99.66037			99.65591			0.00	0	0.00
SY1201	On 06/01/2015	Spot Bond	0.00000	99.53821			99.52111			0.00	0	0.00
SY1202	On 08/01/2015	Spot Bond	0.00000	99.50389			99.48678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1204	On 08/01/2015	Spot Bond	100.00000	92.63959	100.00000	92.40506				0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	100.00000	80.39648	100.00000	80.21978				0.00	0	0.00
SY1206	On 09/01/2015	Spot Bond	100.00000	92.40506	100.00000	92.17172				0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	100.00000	80.21978	100.00000	100.00000				0.00	0	0.00
SY1208	On 21/01/2015	Spot Bond	100.00000	89.68059	100.00000	100.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.73000	106.86215	6.68500	106.87896				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.36000	106.22933	8.32000	106.49551				0.00	0	2,400,000.00
TF108U	On 22/02/2016	Spot Bond	100.00000	38.39717	100.00000	38.30415				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.97553		100.95676				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.70874		100.68980				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.15881		100.13861				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.35291		100.33524				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	99.78865		101.48249				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	99.77738		101.55712				0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.35610		100.33724				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.82309		100.80421				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.70500	104.67543	7.66000	104.72267				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	101.02822		101.00777				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	101.05570		101.03471				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	103.07259	7.83000	103.05108				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	101.01309		100.99295				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	101.04746		101.02663				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	103.12803		103.10531				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	101.01309		100.99295				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A8	On 18/10/2038	Spot Bond	0.00000	101.04746			101.02663			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	102.81064		7.16000	102.79099			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	101.11476			101.09259			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	101.10927			101.08722			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	101.24095			101.21624			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	101.22314			101.19878			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	101.75948			101.72430			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	101.69829			101.66437			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	101.01172			100.99160			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	101.05570			101.03471			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	103.37616		8.73000	103.30416			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	101.00759			100.98756			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	101.04746			101.02663			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.40000	102.55966		8.36000	102.61325			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	101.01577			100.99620			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	101.06430			101.04377			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	101.11751			101.09528			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	101.10241			101.08049			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	101.11421			101.09269			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	101.23821			101.21356			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	101.23273			101.20818			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	95.04415			95.02275			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	101.66428			101.63104			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D2	On 18/07/2041	Spot Bond	0.00000	101.66972			101.63637			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	101.66607			101.63359			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000	100.37866			100.35860			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000	100.39128			100.37055			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.74500	103.86146		8.69500	103.96514			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000	100.26256			100.24226			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000	100.27465			100.25340			0.00	0	1,409,000,000.00
TH12A6	On 21/08/2019	Spot Bond	8.65500	100.08199		8.60500	100.13193			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.42404			100.40156			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000	100.29015			100.26771			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.46423			100.43964			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000	100.31766			100.29309			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.62621			100.59299			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	100.42848			100.39533			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	101.06570			101.04514			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.56926		101.06155	6.55320			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	101.13126			101.11244			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.97769			100.95142			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	101.18612			101.16252			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	101.76491			101.72963			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.34102			101.32185			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	101.04490			101.02475			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	101.05876			101.03834			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A5	On 18/07/2039	Spot Bond	0.00000	101.04490			101.02475			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	101.05876			101.03834			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	101.06570			101.04514			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	101.03658			101.01659			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	101.05876			101.03834			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.13500			101.11307			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.13500			101.11307			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.13500			101.11307			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.24582			101.22169			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.27351			101.24883			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.23890			101.21491			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	101.79167			101.75669			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	101.82615			101.79048			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	101.81236			101.77696			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.40000	103.02577		7.35500	103.02286			0.00	0	1,627,300,000.00
TL20	On 22/02/2020	Spot Bond	9.09500	92.31660		9.04500	92.47890			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	104.76500		10.00000	104.73700			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.60000	104.91362		7.54500	105.03808			0.00	0	27,261,493,400.00
TN20	On 17/09/2020	Spot Bond	8.98000	109.13613		8.93000	109.34085			41,622,300,000.00	4,635,000	20,304,200,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.19781		100.00000	1.19407			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.22000	110.45389		9.18000	110.68125			0.00	0	11,624,100,000.00
TN25	On 19/08/2025	Spot Bond	9.43500	103.32300		9.39500	103.56428			0.00	0	17,638,700,000.00
TN27	On 14/11/2027	Spot Bond	9.52000	96.07088		9.48000	96.33132			0.00	0	8,632,300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN30	On 09/10/2030	Spot Bond	9.81500	107.20803		9.80500	107.26267			0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.31000	105.75045		10.33000	105.53585			0.00	0	0.00
TNF16	On 10/06/2016	Spot Bond	0.00000	99.99997			99.98175			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.83680			100.81727			0.00	0	1,101,970,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.47838			100.45774			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.49025			100.46910			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.49143			100.47022			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.54978			100.52603			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.67076			100.64172			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.49086			100.46968			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.36911			101.35112			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.76500		10.00000	104.73700			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.30226			101.28264			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.32884			101.30880			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	101.15559			101.13702			0.00	800,000,000	200,000,000.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	101.23120			101.21138			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.26806		10.00000	100.24123			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.26138		9.75000	100.23521			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.26156		100.00000	10.23511			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	99.89965			99.87960			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	99.89349			99.87222			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	99.89008			99.86812			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	99.88939			99.86730			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	99.87027			99.84435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAE1	On 14/06/2024	Spot Bond	0.00000	99.82793			99.79358			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	13.03696		100.00000	12.97964			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	99.28970			99.27318			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	98.90750			98.88834			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	97.63443			97.61965			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	98.41536			98.39672			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	98.18575			98.16742			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	97.94052			97.92229			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	97.69810			97.67998			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	96.97040			96.95247			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	96.70322			96.68521			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	99.49918			99.48191			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	96.07139			96.05278			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	95.88583			95.86754			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	95.58878			95.57033			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	95.27434			95.25566			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	94.99696			94.97822			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	96.25544			96.21684			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000	99.61789			99.60128			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	95.15494			95.11679			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	93.93457			93.91580			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	93.49817			93.47965			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.82295		100.00000	12.79188			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC04U	On 19/01/2015	Spot Bond	100.00000	93.03354	100.00000	92.80440				0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	75.40984	100.00000	74.79675				0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000	100.99555		100.97808				0.00	300,000,000	300,000,000.00
TWC069	On 19/01/2015	Spot Bond	0.00000	102.64976		102.63070				0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000	102.36604		102.34889				0.00	1,200,000,000	300,000,000.00
TWC071	On 16/01/2015	Spot Bond	0.00000	102.29012		102.27302				0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000	102.17530		102.15830				0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000	101.05411		101.03459				0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000	100.26437		100.24675				0.00	2,000,000,000	500,000,000.00
TWC076	On 26/02/2015	Spot Bond	0.00000	100.24675		100.22912				0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000	100.22912		100.21150				0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000	102.30351		102.28644				0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000	100.25761		100.23780				0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000	102.31090		102.29379				0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000	100.23518		100.21708				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.70000	112.35882	8.65000	112.58354				0.00	0	13,000,000.00
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	101.35115		101.33277				0.00	300,000,000	100,000,000.00
VKC05	On 26/01/2015	Spot Bond	0.00000	101.36679		101.34856				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.61552		100.59526				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.63488		100.61397				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.63576		100.61482				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	101.47882		101.45864				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE05	On 28/03/2018	Spot Bond	0.00000	101.51818			101.49745			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.84500	108.13424		6.80000	108.17964			0.00	0	10,004,700,000.00
WS05	On 01/08/2018	Spot Bond	1.49000	242.45032		1.49000	242.44053			7,450,000,000.00	5,000,000	5,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.59000	101.40584		6.54500	101.40870			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.17000	104.36477		7.11500	104.47022			0.00	0	4,702,400,000.00
WSP3	On 28/05/2019	Spot Bond	7.48500	105.95673		7.44500	106.09016			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.77000	105.68799		7.72000	105.89273			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.84000	106.09064		7.79000	106.32749			0.00	0	2,701,800,000.00
Z014	On 30/06/2015	Spot Bond	6.22000	96.64540		6.17500	96.65293			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.15000	94.94048		6.10500	94.96033			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.22000	96.62932		6.17500	96.63696			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.87500	72.27324		6.83500	72.39420			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	55.08479		100.00000	54.98029			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	29.15707		100.00000	29.10176			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>51,049,692,102,521,500.00</b>	<b>9,290,415,200</b>	<b>21 102 575 800.00</b>
<b>Grand Total:</b>										<b>51,049,695,678,546,700.00</b>	<b>9,290,773,730</b>	<b>21 106 974 195.00</b>