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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 08/12/2014

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	11.52810	11.52810		11.35710	11.35710		13.81	0.00	0	0.00
\$ / R	On 10/12/2014	Any day expiry	11.52980	11.52980		11.35710	11.35710		13.51	0.00	0	800.00
\$ / R	On 11/12/2014	Any day expiry	11.52990	11.52990		11.35880	11.35880		13.55	0.00	0	4,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	11.53140	11.53140		11.36060	11.36060		13.72	7,154,737,849.80	620,457	356,636.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.09	Put	0.00000	0.00000	0.00760	0.00001	0.000	18.87	0.00	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.44	Put	0.00000	0.00000	0.01080	0.00001	0.000	20.45	0.00	11,976.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.78	Put	0.00000	0.00000	0.01240	0.00001	0.000	23.28	0.00	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	9.88	Put	0.00000	0.00000	0.01280	0.00001	0.000	24.12	0.00	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.00	Put	0.00000	0.00000	0.01330	0.00001	0.000	25.12	0.00	38,500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Call	1,431.40000	1.43140	1,260.61360	1.26061	1,431.400	25.95	0.00	2,995.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.10	Put	0.00000	0.00000	0.01360	0.00001	0.000	25.95	0.00	6,581.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.30	Call	1,231.40340	1.23140	1,060.62860	1.06063	1,231.403	27.62	0.00	2,326.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.34	Put	0.00740	0.00001	0.03830	0.00004	0.007	27.95	0.00	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.35	Put	0.00890	0.00001	0.04120	0.00004	0.009	28.03	0.00	5,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.36	Put	0.01070	0.00001	0.04430	0.00004	0.011	28.12	0.00	2,490.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.38	Put	0.01530	0.00002	0.05130	0.00005	0.015	28.28	0.00	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.40	Put	0.02160	0.00002	0.05950	0.00006	0.022	28.44	0.00	7,300.00
\$ / R	On 12/12/2014	Foreign Exchange Future	10.44	Put	0.02740	0.00003	0.08010	0.00008	0.027	27.91	0.00	2,491.00

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	10.45	Put	0.02910	0.00003	0.08630	0.00009	0.029	27.78	0.00	0	5,000.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	10.49	Put	0.03710	0.00004	0.11640	0.00012	0.037	27.24	0.00	0	3,000.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	10.50	Put	0.03940	0.00004	0.12550	0.00013	0.039	27.11	0.00	0	44,450.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	10.52	Put	0.04460	0.00004	0.14590	0.00015	0.045	26.84	0.00	0	9,425.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	10.55	Put	0.05370	0.00005	0.18300	0.00018	0.054	26.44	0.00	0	3,000.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	10.60	Put	0.07360	0.00007	0.26770	0.00027	0.074	25.77	0.00	0	10,558.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	10.63	Put	0.08920	0.00009	0.33670	0.00034	0.089	25.37	0.00	0	2,359.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	10.70	Put	0.14100	0.00014	0.57670	0.00058	0.141	24.44	0.00	0	22,902.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	10.73	Call	801.57220	0.80157	631.32700	0.63133	801.572	24.04	0.00	0	6,524.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	10.74	Call	791.58420	0.79158	621.38550	0.62139	791.584	23.90	0.00	0	3,499.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	10.78	Call	751.64160	0.75164	581.67050	0.58167	751.642	23.37	0.00	0	3,000.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	731.67710	0.73168	561.84980	0.56185	731.677	23.10	0.00	0	500.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	10.81	Put	0.29690	0.00030	1.34670	0.00135	0.297	22.97	0.00	0	6,000.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	10.82	Put	0.31820	0.00032	1.45120	0.00145	0.318	22.83	0.00	0	41,000.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	10.86	Call	671.82090	0.67182	502.55820	0.50256	671.821	22.30	0.00	0	1,000.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	10.90	Call	631.95900	0.63196	463.24480	0.46324	631.959	21.77	0.00	0	13,000.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	10.93	Put	0.69350	0.00069	3.31480	0.00331	0.693	21.36	0.00	0	79,241.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	10.94	Put	0.74560	0.00075	3.57400	0.00357	0.746	21.23	0.00	0	3,000.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	10.95	Put	0.80180	0.00080	3.85340	0.00385	0.802	21.10	0.00	0	27,500.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	10.96	Call	572.26560	0.57227	404.75480	0.40475	572.266	20.97	0.00	0	10,000.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Call	532.57900	0.53258	366.21280	0.36621	532.579	20.48	0.00	0	30,500.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	11.00	Put	1.17900	0.00118	5.61280	0.00561	1.179	20.48	0.00	0	35,000.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	11.04	Call	493.00930	0.49301	328.17520	0.32818	493.009	19.99	0.00	0	15,000.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	11.06	Call	473.28140	0.47328	309.39530	0.30940	473.281	19.74	0.00	0	3,000.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	11.09	Call	443.78020	0.44378	281.59140	0.28159	443.780	19.38	0.00	0	5,000.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	11.10	Put	2.57480	0.00257	11.83530	0.01184	2.575	19.25	0.00	0	4,505.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	11.13	Call	404.66020	0.40466	245.35780	0.24536	404.660	18.88	0.00	0	11,000.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	11.15	Call	385.21670	0.38522	227.67640	0.22768	385.217	18.64	0.00	0	3,000.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Call	337.06030	0.33706	185.06640	0.18507	337.060	18.02	0.00	0	2,931.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	11.20	Put	5.66030	0.00566	24.46640	0.02447	5.660	18.02	0.00	0	250.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	11.25	Call	289.78590	0.28979	145.32410	0.14532	289.786	17.41	0.00	0	5,000.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	11.26	Call	280.46930	0.28047	137.79190	0.13779	280.469	17.29	0.00	0	5,000.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	11.31	Call	234.78560	0.23479	102.59660	0.10260	234.786	16.67	0.00	0	2,000.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	11.34	Call	208.26450	0.20826	83.70490	0.08370	208.265	16.30	0.00	0	7,300.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	11.39	Call	166.03250	0.16603	60.49360	0.06049	166.033	15.69	0.00	0	10,000.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	11.40	Call	157.94130	0.15794	56.68580	0.05669	157.941	15.56	0.00	0	5,000.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	11.50	Put	54.37860	0.05438	167.85880	0.16786	54.379	14.34	0.00	0	600.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	11.61	Call	37.45800	0.03746	12.53430	0.01253	37.458	14.45	0.00	0	9,425.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	11.63	Call	32.38810	0.03239	10.74640	0.01075	32.388	14.70	0.00	0	1,000.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	11.64	Call	30.09910	0.03010	9.94660	0.00995	30.099	14.82	0.00	0	10,558.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	11.75	Call	13.23590	0.01324	4.19420	0.00419	13.236	16.16	0.00	0	1,000.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	11.78	Call	10.56040	0.01056	3.30630	0.00331	10.560	16.52	0.00	0	4,500.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	11.86	Call	5.80580	0.00581	1.75240	0.00175	5.806	17.50	0.00	0	38,000.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	11.90	Call	4.32330	0.00432	1.27720	0.00128	4.323	17.98	0.00	0	2,000.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	11.94	Call	3.23230	0.00323	0.99960	0.00100	3.232	18.47	0.00	0	500.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	11.95	Call	3.00770	0.00301	0.94160	0.00094	3.008	18.59	0.00	0	10,000.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Call	2.10850	0.00211	0.70340	0.00070	2.108	19.20	0.00	0	5,000.00		
\$ / R	On 12/12/2014	Foreign Exchange Future	12.00	Put	470.70850	0.47071	640.10340	0.64010	470.708	19.20	0.00	0	397.00		

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	12.01	Call	1.96590	0.00197	0.66450	0.00066	1.966	19.32	0.00	0	500.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.10	Call	1.06390	0.00106	0.40720	0.00041	1.064	20.42	0.00	0	7,841.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.29	Call	0.27380	0.00027	0.16370	0.00016	0.274	22.35	0.00	0	1,402.00
\$ / R	On 12/12/2014	Foreign Exchange Future	12.30	Call	0.25480	0.00025	0.15670	0.00016	0.255	22.45	0.00	0	1,130.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.00	Call	0.01180	0.00001	0.01570	0.00002	0.012	31.22	0.00	0	36,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.06	Call	0.01110	0.00001	0.01370	0.00001	0.011	32.22	0.00	0	7,471.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.24	Call	0.00960	0.00001	0.00940	0.00001	0.010	35.21	0.00	0	41,000.00
\$ / R	On 12/12/2014	Foreign Exchange Future	13.26	Call	0.00950	0.00001	0.00910	0.00001	0.010	35.55	0.00	0	79,241.00
\$ / R	On 12/12/2014	Foreign Exchange Future	14.84	Call	0.18600	0.00019	0.21750	0.00022	0.186	75.16	0.00	0	900.00
\$ / R	On 15/12/2014	Any day expiry			11.53590	11.53590	11.36590	11.36590		12.67	0.00	0	0.00
\$ / R	On 15/12/2014	Any day expiry	10.80	Put	0.45250	0.00045	1.91440	0.00191	0.453	18.48	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.12	Call	421.15120	0.42115	263.64820	0.26365	421.151	16.10	0.00	0	13,000.00
\$ / R	On 15/12/2014	Any day expiry	11.15	Put	6.52230	0.00652	21.65550	0.02166	6.522	15.86	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	11.99	Call	3.94970	0.00395	1.57500	0.00158	3.950	15.75	0.00	0	500.00
\$ / R	On 15/12/2014	Any day expiry	13.80	Call	0.00610	0.00001	0.01870	0.00002	0.006	33.10	0.00	0	500.00
\$ / R	On 19/12/2014	Any day expiry			11.54260	11.54260	11.37350	11.37350		12.81	0.00	0	0.00
\$ / R	On 19/12/2014	Any day expiry	11.16	Put	13.10940	0.01311	33.01860	0.03302	13.109	14.85	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Call	256.00720	0.25601	131.03680	0.13104	256.007	14.02	0.00	0	10,000.00
\$ / R	On 19/12/2014	Any day expiry	11.32	Put	33.40720	0.03341	77.53680	0.07754	33.407	14.02	0.00	0	10,000.00
\$ / R	On 23/12/2014	Any day expiry			11.55140	11.55140	11.38190	11.38190		12.46	0.00	0	440.00
\$ / R	On 05/01/2015	Any day expiry			11.57970	11.57970	11.40890	11.40890		12.08	0.00	0	0.00
\$ / R	On 05/01/2015	Any day expiry	11.04	Call	550.75180	0.55075	392.64060	0.39264	550.752	11.61	0.00	0	5,000.00
\$ / R	On 05/01/2015	Any day expiry	11.28	Put	44.99600	0.04500	83.41080	0.08341	44.996	11.83	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.40	Call	258.07460	0.25807	144.57380	0.14457	258.075	11.94	0.00	0	2,000.00
\$ / R	On 05/01/2015	Any day expiry	11.40	Put	78.37460	0.07837	135.67380	0.13567	78.375	11.94	0.00	0	2,000.00
\$ / R	On 28/01/2015	Any day expiry			11.62550	11.62550	11.45300	11.45300		12.45	0.00	0	3,432.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	13.58280	0.01358	17.85860	0.01786	13.583	12.65	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.15	Put	48.64860	0.04865	72.77500	0.07277	48.649	12.02	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	11.45	Call	310.96810	0.31097	195.15190	0.19515	310.968	12.31	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	1.72970	0.00173	0.89970	0.00090	1.730	21.44	0.00	0	300.00
\$ / R	On 30/01/2015	Any day expiry			11.62940	11.62940	11.61160	11.61160		12.49	0.00	0	0.00
\$ / R	On 30/01/2015	Any day expiry	11.62	Call	226.83480	0.22683	0.00000	0.00000	226.835	12.57	2,264,100.00	10,000	10,000.00
\$ / R	On 25/02/2015	Any day expiry			11.67960	11.67960	11.50570	11.50570		12.57	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	22.95130	0.02295	30.62110	0.03062	22.951	12.01	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	70.73680	0.07074	95.77000	0.09577	70.737	11.89	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	311.60640	0.31161	210.26090	0.21026	311.606	12.50	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	13.85430	0.01385	2.28020	0.00228	13.854	23.81	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.68150	11.68150	11.50760	11.50760		12.74	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.68350	11.68350	11.50950	11.50950		12.75	0.00	0	1,263.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.71690	11.71690	11.54210	11.54210		12.69	13,588,428,720.10	1,159,729	748,265.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	6.15680	0.00616	5.58440	0.00558	6.157	14.09	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	9.39130	0.00939	8.14850	0.00815	9.391	13.22	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	13.66850	0.01367	14.09500	0.01410	13.668	12.47	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	23.49960	0.02350	26.97670	0.02698	23.500	12.15	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	27.24230	0.02724	31.69560	0.03170	27.242	12.09	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	30.59710	0.03060	35.95520	0.03596	30.597	12.05	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	31.48810	0.03149	37.09110	0.03709	31.488	12.04	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	41.69460	0.04169	50.20010	0.05020	41.695	11.93	0.00	0	47,665.00

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\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	771.45910	0.77146	610.88110	0.61088	771.459	11.82	0.00	0	25,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.22	Put	100.61720	0.10062	132.47930	0.13248	100.617	11.91	100,617.20	1,000	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	576.19180	0.57619	435.46910	0.43547	576.192	11.95	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	476.88830	0.47689	348.13900	0.34814	476.888	12.20	47,688.83	100	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	167.68870	0.16769	0.00000	0.00000	167.689	12.23	83,844.35	500	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	183.75740	0.18376	234.93440	0.23493	183.757	12.30	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	395.47050	0.39547	278.89080	0.27889	395.471	12.43	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	390.07300	0.39007	274.38370	0.27438	390.073	12.45	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	363.90950	0.36391	255.54990	0.25555	363.909	12.53	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	260.14480	0.26014	180.13620	0.18014	260.145	13.24	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	214.86230	0.21486	147.10450	0.14710	214.862	13.78	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	497.96230	0.49796	605.00450	0.60500	497.962	13.78	0.00	0	598.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	118.11450	0.11811	80.08080	0.08008	118.115	15.64	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	108.20330	0.10820	73.40020	0.07340	108.203	15.94	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	104.76360	0.10476	71.09030	0.07109	104.764	16.06	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	84.26570	0.08427	0.00000	0.00000	84.266	16.87	842,657.00	10,000	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	66.72820	0.06673	44.59090	0.04459	66.728	17.68	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	27.71030	0.02771	17.60320	0.01760	27.710	21.99	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry	11.73890		11.73890	11.73890	11.56370	11.56370		12.72	0.00	0	2,685.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	37.12080	0.03712	43.12610	0.04313	37.121	12.13	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	67.88910	0.06789	85.75060	0.08575	67.889	11.86	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	90.22460	0.09022	117.04690	0.11705	90.225	11.87	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	388.79490	0.38879	278.96200	0.27896	388.795	12.58	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	302.02740	0.30203	214.79070	0.21479	302.027	13.11	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	32.26490	0.03226	21.70840	0.02171	32.265	25.15	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry	11.74890		11.74890	11.74890	11.57350	11.57350		12.86	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	104.89460	0.10489	135.84860	0.13585	104.895	11.87	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	191.58390	0.19158	134.31340	0.13431	191.584	14.54	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry	11.80290		11.80290	11.80290	11.62660	11.62660		12.95	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	50.27110	0.05027	56.82330	0.05682	50.271	12.15	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	105.81780	0.10582	129.48010	0.12948	105.818	11.82	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	310.46240	0.31046	228.80950	0.22881	310.462	13.60	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	52.98420	0.05298	41.26490	0.04126	52.984	25.59	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	11.86090		11.86090	11.86090	11.68360	11.68360		13.01	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	60.67480	0.06067	67.03210	0.06703	60.675	12.15	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	80.12150	0.08012	89.12180	0.08912	80.121	12.03	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	118.58080	0.11858	137.36450	0.13736	118.581	11.83	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	406.38030	0.40638	310.25440	0.31025	406.380	13.16	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	308.97090	0.30897	233.62030	0.23362	308.971	14.13	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	71.00140	0.07100	49.32810	0.04933	71.001	26.07	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.89300		11.89300	11.89300	11.71520	11.71520		13.12	167,286,938.00	14,066	34,753.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	57.65730	0.05766	63.33340	0.06333	57.657	12.22	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	60.00680	0.06001	65.90270	0.06590	60.007	12.21	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	66.23250	0.06623	72.71560	0.07272	66.233	12.17	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	93.17910	0.09318	102.35320	0.10235	93.179	12.03	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	96.65070	0.09665	106.18850	0.10619	96.651	12.01	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.08	Put	111.59280	0.11159	122.72810	0.12273	111.593	11.95	334,778.40	3,000	0.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.10	Put	115.59890	0.11560	127.19260	0.12719	115.599	11.94	231,197.80	2,000	4,000.00

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 12/06/2015	Foreign Exchange Future	11.30	Put	162.19820	0.16220	197.93410	0.19793	162.198	11.78	0.00	0	3,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	199.11120	0.19911	240.35730	0.24036	199.111	12.00	0.00	0	7,300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.45	Put	219.24230	0.21924	0.00000	0.00000	219.242	12.12	548,105.75	2,500	2,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	240.47760	0.24048	0.00000	0.00000	240.478	12.23	420,835.80	1,750	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	579.19790	0.57920	454.06530	0.45407	579.198	12.45	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	258.77250	0.25877	0.00000	0.00000	258.773	15.13	905,703.75	3,500	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	245.57520	0.24558	187.54200	0.18754	245.575	15.34	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	189.12550	0.18913	144.06920	0.14407	189.125	16.46	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	163.30700	0.16331	124.23670	0.12424	163.307	17.10	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	140.02350	0.14002	106.93650	0.10694	140.024	17.78	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.92190	11.92190	11.74300	11.74300		13.13	0.00	0	1,636.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	70.53390	0.07053	77.22830	0.07723	70.534	12.17	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	131.45890	0.13146	145.65010	0.14565	131.459	11.92	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	305.81340	0.30581	235.65350	0.23565	305.813	14.79	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	72.31860	0.07232	55.01910	0.05502	72.319	25.47	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.99020	11.99020	11.80870	11.80870		13.41	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	78.07870	0.07808	87.03770	0.08704	78.079	12.09	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	143.81830	0.14382	157.33030	0.15733	143.818	12.02	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	313.26760	0.31327	244.95590	0.24496	313.268	15.42	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	88.39930	0.08840	64.96690	0.06497	88.399	25.38	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.05020	12.05020	11.86640	11.86640		13.50	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	85.32020	0.08532	93.87770	0.09388	85.320	12.10	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	151.75340	0.15175	165.80640	0.16581	151.753	12.03	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	313.52500	0.31352	247.69410	0.24769	313.525	16.01	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	91.92640	0.09193	67.80650	0.06781	91.926	25.09	0.00	0	300.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.08760	12.08760	11.90220	11.90220		13.61	6,491,041.20	537	5,174.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	62.58760	0.06259	65.89330	0.06589	62.588	12.39	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,554.06150	1.55406	1,372.14410	1.37214	1,554.061	12.34	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	117.88390	0.11788	130.71620	0.13072	117.884	11.98	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,209.51960	1.20952	1,037.19580	1.03720	1,209.520	11.99	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	121.91960	0.12192	134.99580	0.13500	121.920	11.99	1,219,196.00	10,000	24,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	192.27190	0.19227	0.00000	0.00000	192.272	12.05	9,613,595.00	50,000	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	606.49430	0.60649	489.52980	0.48953	606.494	13.35	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	445.51790	0.44552	356.06430	0.35606	445.518	14.69	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	327.40970	0.32741	260.91370	0.26091	327.410	16.19	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	210.10740	0.21011	167.24940	0.16725	210.107	18.54	38,869,869.00	185,000	75,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	171.86400	0.17186	147.47080	0.14747	171.864	20.12	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.11680	12.11680	11.93010	11.93010		13.61	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	91.98620	0.09199	98.40470	0.09840	91.986	12.09	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	158.46590	0.15847	174.34890	0.17435	158.466	12.02	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	316.89330	0.31689	253.55190	0.25355	316.893	16.71	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	104.22740	0.10423	77.63770	0.07764	104.227	25.07	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.17940	12.17940	11.98970	11.98970		13.73	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	98.06550	0.09807	102.09760	0.10210	98.065	12.10	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	163.65140	0.16365	179.94710	0.17995	163.651	12.00	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	320.95490	0.32095	260.47310	0.26047	320.955	17.32	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	116.81430	0.11681	90.39410	0.09039	116.814	24.80	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.23780	12.23780	12.04540	12.04540		13.94	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	104.17430	0.10417	106.08020	0.10608	104.174	12.15	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	165.74670	0.16575	183.07390	0.18307	165.747	11.92	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	324.46320	0.32446	266.54740	0.26655	324.463	17.91	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	117.59540	0.11760	87.37330	0.08737	117.595	24.96	0.00	0	300.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.27120	12.27120	12.07740	12.07740		13.92	9,816,960.00	800	30,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,449.01700	1.44902	1,262.67770	1.26268	1,449.017	11.97	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	127.81700	0.12782	135.27770	0.13528	127.817	11.97	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,406.81500	1.40681	1,224.19460	1.22419	1,406.815	11.91	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,252.29170	1.25229	1,077.02750	1.07703	1,252.292	11.96	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	466.45280	0.46645	385.80010	0.38580	466.453	16.05	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	447.32010	0.44732	370.13910	0.37014	447.320	16.30	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	406.35730	0.40636	335.52240	0.33552	406.357	16.90	0.00	0	40,051.00
\$ / R	On 21/12/2015	Any day expiry			12.29210	12.29210	12.09810	12.09810		14.03	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	108.38010	0.10838	111.75890	0.11176	108.380	12.15	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	170.03620	0.17004	187.59600	0.18760	170.036	11.94	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	323.72270	0.32372	269.70070	0.26970	323.723	18.44	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	112.60270	0.11260	87.18670	0.08719	112.603	24.76	0.00	0	300.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.46720	12.46720	12.27170	12.27170		14.26	0.00	0	0.00
\$ / R MAXI	On 12/12/2014	Foreign Exchange Future			11.53140	11.53140	11.36060	11.36060		13.72	230,628.00	20	1,567.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.71690	11.71690	11.54210	11.54210		12.69	421,808.40	36	1,004.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	55,534.91570	0.55535	41,690.55090	0.41691	55,534.916	12.00	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.89300	11.89300	11.71520	11.71520		13.12	178,395.00	15	98.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.08760	12.08760	11.90220	11.90220		13.61	0.00	0	25.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.27120	12.27120	12.07740	12.07740		13.92	0.00	0	0.00
£ / R	On 12/12/2014	Foreign Exchange Future			18.01520	18.01520	17.70620	17.70620		12.54	862,964,110.40	47,902	43,538.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.35	Put	1.62660	0.00163	13.19880	0.01320	1.627	16.56	0.00	0	10,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	17.45	Put	3.18260	0.00318	24.19360	0.02419	3.183	15.94	0.00	0	2,500.00
£ / R	On 12/12/2014	Foreign Exchange Future	18.50	Put	493.56830	0.49357	795.39880	0.79540	493.568	16.62	0.00	0	500.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.19	Call	0.31030	0.00031	0.03930	0.00004	0.310	21.49	0.00	0	16,000.00
£ / R	On 12/12/2014	Foreign Exchange Future	19.34	Call	0.14670	0.00015	0.01840	0.00002	0.147	22.33	0.00	0	5,000.00
£ / R	On 23/01/2015	Any day expiry			18.14310	18.14310	17.83160	17.83160		11.84	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	347.94840	0.34795	515.80080	0.51580	347.948	11.96	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	532.56810	0.53257	740.07300	0.74007	532.568	12.46	0.00	0	6,336.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	629.37680	0.62938	852.64860	0.85265	629.377	12.69	0.00	0	6,938.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	4.28790	0.00429	2.05340	0.00205	4.288	17.98	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	2.30430	0.00230	1.28090	0.00128	2.304	19.70	0.00	0	6,336.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	2.26550	0.00227	1.27320	0.00127	2.266	19.75	0.00	0	6,938.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.29260	18.29260	17.97700	17.97700		12.36	654,161,668.60	35,761	28,438.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	45.28950	0.04529	52.60220	0.05260	45.289	12.69	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	67.61610	0.06762	76.11180	0.07611	67.616	12.18	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	247.74290	0.24774	142.67470	0.14267	247.743	13.70	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	198.07290	0.19807	108.18840	0.10819	198.073	14.16	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	138.11580	0.13812	70.42230	0.07042	138.116	14.77	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.55420	18.55420	18.23310	18.23310		12.91	22,357,811.00	1,205	3,250.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.84710	18.84710	18.51250	18.51250		12.69	0.00	0	695.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.12780	19.12780	18.77840	18.77840		13.76	57,383,400.00	3,000	0.00

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	0.09533	0.09533		0.09348	0.09348		18.08	0.00	0	16,039.00
¥ / R	On 16/03/2015		Foreign Exchange Future	0.09699	0.09699		0.09509	0.09509		13.12	387,956.00	4,000	550.00
¥ / R	On 12/06/2015		Foreign Exchange Future	0.09856	0.09856		0.09662	0.09662		13.74	0.00	0	25.00
¥ / R	On 14/09/2015		Foreign Exchange Future	0.10035	0.10035		0.09833	0.09833		15.78	0.00	0	0.00
€ / R	On 12/12/2014		Foreign Exchange Future	14.15850	14.15850		13.94970	13.94970		12.33	328,038,286.50	23,169	53,197.00
€ / R	On 12/12/2014	13.74	Put	2.58800	0.00259		25.65580	0.02566	2.588	15.24	0.00	0	650.00
€ / R	On 12/12/2014	13.99	Put	21.83950	0.02184		112.74440	0.11274	21.839	13.46	0.00	0	4,000.00
€ / R	On 12/12/2014	14.15	Put	68.69660	0.06870		228.72180	0.22872	68.697	12.33	0.00	0	3,000.00
€ / R	On 12/12/2014	15.15	Call	0.06610	0.00007		0.03080	0.00003	0.066	20.43	0.00	0	4,500.00
€ / R	On 12/12/2014	15.29	Call	0.02620	0.00003		0.01300	0.00001	0.026	21.46	0.00	0	25,000.00
€ / R	On 12/12/2014	15.37	Call	0.01580	0.00002		0.00880	0.00001	0.016	22.05	0.00	0	7,000.00
€ / R	On 23/02/2015		Any day expiry	14.34780	14.34780		14.13520	14.13520		12.17	0.00	0	0.00
€ / R	On 23/02/2015	14.41	Call	294.79310	0.29479		189.06120	0.18906	294.793	12.33	0.00	0	2,000.00
€ / R	On 23/02/2015	14.41	Put	356.99310	0.35699		463.86120	0.46386	356.993	12.33	0.00	0	2,000.00
€ / R	On 16/03/2015		Foreign Exchange Future	14.39610	14.39610		14.18240	14.18240		12.31	752,167,432.80	52,248	49,465.00
€ / R	On 16/03/2015	13.40	Put	41.90330	0.04190		56.09830	0.05610	41.903	11.19	0.00	0	35,000.00
€ / R	On 16/03/2015	13.80	Put	113.58400	0.11358		155.81580	0.15582	113.584	11.30	0.00	0	15,000.00
€ / R	On 16/03/2015	14.00	Put	179.36080	0.17936		237.02410	0.23702	179.361	11.64	0.00	0	12,800.00
€ / R	On 16/03/2015	14.02	Put	186.99140	0.18699		246.28170	0.24628	186.991	11.67	0.00	0	8,500.00
€ / R	On 16/03/2015	15.00	Call	186.90440	0.18690		119.30980	0.11931	186.904	13.89	0.00	0	713.00
€ / R	On 16/03/2015	15.05	Call	177.01080	0.17701		112.64950	0.11265	177.011	14.02	0.00	0	14,500.00
€ / R	On 16/03/2015	15.25	Call	143.38220	0.14338		90.05400	0.09005	143.382	14.57	0.00	0	7,000.00
€ / R	On 16/03/2015	15.28	Call	139.02580	0.13903		87.15530	0.08716	139.026	14.66	0.00	0	5,700.00
€ / R	On 16/03/2015	15.31	Call	134.82400	0.13482		84.36930	0.08437	134.824	14.74	0.00	0	8,500.00
€ / R	On 16/03/2015	15.36	Call	128.15050	0.12815		79.96070	0.07996	128.150	14.88	0.00	0	32,000.00
€ / R	On 16/03/2015	15.50	Call	111.45290	0.11145		69.04870	0.06905	111.453	15.27	0.00	0	7,100.00
€ / R	On 01/06/2015		Any day expiry	14.59580	14.59580		14.37860	14.37860		12.63	0.00	0	0.00
€ / R	On 01/06/2015	14.41	Call	590.55130	0.59055		448.51870	0.44852	590.551	12.29	0.00	0	2,000.00
€ / R	On 12/06/2015		Foreign Exchange Future	14.62490	14.62490		14.40700	14.40700		12.61	1,462,490.00	100	7,950.00
€ / R	On 12/06/2015	13.40	Put	83.30800	0.08331		96.93660	0.09694	83.308	11.45	0.00	0	7,300.00
€ / R	On 12/06/2015	15.35	Call	316.47340	0.31647		233.29890	0.23330	316.473	14.35	0.00	0	7,300.00
€ / R	On 14/09/2015		Foreign Exchange Future	14.88520	14.88520		14.65690	14.65690		13.03	0.00	0	195.00
€ / R	On 11/12/2015		Foreign Exchange Future	15.14030	15.14030		14.90100	14.90100		13.48	0.00	0	0.00
€ / R	On 11/12/2015	13.90	Put	222.00380	0.22200		249.56830	0.24957	222.004	11.47	0.00	0	6,076.00
€ / R	On 11/12/2015	16.50	Call	473.34200	0.47334		380.89820	0.38090	473.342	15.98	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	544.82400	544.82400		545.43700	545.43700			0.00	0	0.00
AL12	On 07/05/2015		Index Future	553.53700	553.53700		554.19300	554.19300			0.00	0	0.00
AL37	On 05/02/2015		Index Future	450.77200	450.77200		451.47100	451.47100			0.00	0	116.00
AL37	On 07/05/2015		Index Future	457.98100	457.98100		458.71900	458.71900			0.00	0	0.00
AL7T	On 05/02/2015		Index Future	535.72000	535.72000		536.74100	536.74100			0.00	0	3.00
AL7T	On 07/05/2015		Index Future	544.28800	544.28800		545.35700	545.35700			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ALBI	On 05/02/2015	Index Future			489.71000		489.71000		490.34700	490.34700			0.00	0	654.00
ALBI	On 07/05/2015	Index Future			497.54200		497.54200		498.21800	498.21800			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			506.12200		506.12200		506.80900	506.80900			0.00	0	0.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future			9.56510		9.56510		9.45430	9.45430		10.98	16,805,880.70	1,757	11,101.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.45	Put	11.86680		0.01187		53.28400	0.05328	11.867	12.48	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	9.80	Put	239.50000		0.23950		348.14040	0.34814	239.500	15.46	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.05	Call	0.61120		0.00061		0.21430	0.00021	0.611	19.94	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.75	Call	0.00990		0.00001		0.00610	0.00001	0.010	30.48	0.00	0	201.00
AU\$ / R	On 12/12/2014	Foreign Exchange Future	10.80	Call	0.00960		0.00001		0.00600	0.00001	0.010	31.56	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.65370		9.65370		9.54100	9.54100		10.01	2,278,273.20	236	20,810.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.74190		9.74190		9.62740	9.62740		10.66	24,500,878.50	2,515	5,120.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.84500		9.84500		9.72520	9.72520		11.69	0.00	0	600.00
CAD/ R	On 12/12/2014	Foreign Exchange Future			10.07600		10.07600		9.90620	9.90620		10.07	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			10.21590		10.21590		10.04250	10.04250		10.41	255,397.50	25	75.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			10.34720		10.34720		10.17120	10.17120		11.13	0.00	0	0.00
CF CANDO CAFC	On 12/12/2014	Can-Do Future			0.06950		0.06950		-0.01980	-0.01980			0.00	0	1,942.00
CF CANDO CAFE	On 12/12/2014	Can-Do Future			1,335.69310		1,335.69310		1,168.58870	1,168.58870			0.00	0	26,600.00
CF CANDO CAFH	On 12/12/2014	Can-Do Future			1,435.69310		1,435.69310		1,268.58870	1,268.58870			0.00	0	1,735.00
CF CANDO CAFJ	On 12/12/2014	Can-Do Future			45.26380		45.26380		-178.63930	-178.63930			0.00	0	0.00
CF CANDO CAFK	On 12/12/2014	Can-Do Future			1,235.75790		1,235.75790		1,068.60650	1,068.60650			0.00	0	1,871.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			277.62060		277.62060		181.81720	181.81720			0.00	0	10,000.00
CHF / R	On 12/12/2014	Foreign Exchange Future			11.77770		11.77770		11.59800	11.59800		12.42	0.00	0	6,632.00
CHF / R	On 16/03/2015	Foreign Exchange Future			11.98010		11.98010		11.79570	11.79570		12.98	0.00	0	2,308.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.17500		12.17500		11.98730	11.98730		13.27	0.00	0	0.00
CNH / R	On 12/12/2014	Foreign Exchange Future			1.86680		1.86680		1.84430	1.84430		12.89	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.87690		1.87690		1.85560	1.85560		11.74	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.89200		1.89200		1.87170	1.87170		12.41	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			125.27665		125.27665		125.00575	125.00575			0.00	0	0.00
EL28	On 07/05/2015	Bond Future			125.78142		125.78142		125.51334	125.51334			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES23		On 25/01/2023	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES23A		On 25/01/2023	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26		On 25/01/2023	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES26A		On 02/04/2026	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33		On 05/02/2015	Bond Future	9.27045	87.49832		9.26122	87.56979			0.00	0	6,220.00
ES33		On 07/05/2015	Bond Future	9.34597	85.11017		9.33583	85.18758			0.00	0	0.00
ES33		On 06/08/2015	Bond Future	9.40952	86.59535		9.39920	86.67313			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	487.04600	487.04600		487.75600	487.75600			14,611,380.00	3	422.00
GOVI		On 07/05/2015	GOVI	494.83500	494.83500		495.58600	495.58600			0.00	0	130.00
GOVI		On 06/08/2015	GOVI	503.36800	503.36800		504.13100	504.13100			0.00	0	0.00
I2025		On 05/02/2015	Bond Future	118.87629	118.87629		118.89025	118.89025			0.00	0	16.00
I2025		On 07/05/2015	Bond Future	120.78788	120.78788		120.80877	120.80877			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	127.18389	127.18389		127.19870	127.19870			0.00	0	3,701.00
I2038		On 07/05/2015	Bond Future	129.22906	129.22906		129.25131	129.25131			0.00	0	0.00
I2038		On 31/01/2038	Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2046		On 05/02/2015	Bond Future	129.99192	129.99192		130.00673	130.00673			0.00	0	5,889.00
I2046		On 07/05/2015	Bond Future	130.71320	130.71320		130.73537	130.73537			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	138.39102	138.39102		138.40715	138.40715			0.00	0	2,640.00
I2050		On 07/05/2015	Bond Future	140.61642	140.61642		140.64058	140.64058			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	226.30700	226.30700		226.36100	226.36100			0.00	0	1,093.00
IGOV		On 07/05/2015	Index Future	229.94500	229.94500		230.01300	230.01300			0.00	0	81.00
IGOV		On 06/08/2015	Index Future	233.92800	233.92800		233.99700	233.99700			0.00	0	0.00
ILBI		On 05/02/2015	Index Future	612.93800	612.93800		612.93800	612.93800			0.00	0	157.00
ILBI		On 07/05/2015	Index Future	622.95400	622.95400		622.96200	622.96200			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

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 17/12/2014		Jibar Tradeable Future	6.09000	93.91000		6.08000	93.92000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015		Jibar Tradeable Future	6.15000	93.85000		6.11000	93.89000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015		Jibar Tradeable Future	6.21000	93.79000		6.15000	93.85000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.26000	93.74000		6.18000	93.82000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	6.32000	93.68000		6.22000	93.78000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.39000	93.61000		6.27000	93.73000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.47000	93.53000		6.30000	93.70000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.63000	93.37000		6.40000	93.60000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.79000	93.21000		6.54000	93.46000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.91000	93.09000		6.66000	93.34000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.03000	92.97000		6.77000	93.23000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.14000	92.86000		6.89000	93.11000			0.00	0	0.00
KES / R	On 12/12/2014		Foreign Exchange Future	0.12760	0.12760		0.12570	0.12570		14.28	0.00	0	9.00
KES / R	On 16/03/2015		Foreign Exchange Future	0.12700	0.12700		0.12530	0.12530			0.00	0	0.00
NGN / R	On 12/12/2014		Foreign Exchange Future	0.06280	0.06280		0.06270	0.06270		24.44	0.00	0	25.00
NGN / R	On 16/03/2015		Foreign Exchange Future	0.06180	0.06180		0.06160	0.06160		21.17	0.00	0	332.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05570	0.05570		0.05630	0.05630			0.00	0	56,400.00
QUANTO € / \$	On 12/12/2014		Foreign Exchange Future	1.22780	1.22780		1.22790	1.22790			2,455.60	2	60.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.22870	1.22870		1.22880	1.22880			0.00	0	0.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.22970	1.22970		1.22980	1.22980			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	7.81521	121.96550		7.78541	122.22482		7.58	157,579,426.00	1,292	45,047.00
R186	On 05/02/2015	8.00	Put	812.23000	0.81223		763.23000	0.76323	812.230	7.58	0.00	0	6,500.00
R186	On 05/02/2015	8.05	Put	680.94000	0.68094		640.25000	0.64025	680.940	7.60	0.00	0	6,500.00
R186	On 05/02/2015	9.00	Put	6.32000	0.00632		6.47000	0.00647	6.320	8.07	0.00	0	9,600.00
R186	On 07/05/2015		Bond Future	7.86311	123.91666		7.83141	124.18711		7.55	0.00	0	1.00
R186	On 06/08/2015		Bond Future	7.89457	120.77698		7.86185	121.05099		7.97	0.00	0	0.00
R186	On 05/11/2015		Bond Future	7.90576	123.00650		7.87180	123.28616		7.70	0.00	0	0.00
R186	On 05/11/2015	9.00	Put	883.62000	0.88362		848.40000	0.84840	883.620	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	288.56307	288.56307		288.59678	288.59678			0.00	0	898.00
R197	On 07/05/2015		Bond Future	293.20292	293.20292		293.25366	293.25366			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
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	237.72772	237.72772	237.92945	237.92945			0.00	0	50,884.00	
R202			On 07/05/2015	Bond Future	241.55050	241.55050	241.76874	241.76874			0.00	0	0.00	
R202			On 07/12/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R2023			On 05/02/2015	Bond Future	7.58874	104.44142	7.55345	104.65269		5.63	72,064,579.80	690	10,897.00	
R2023			On 07/05/2015	Bond Future	7.63479	102.18797	7.59701	102.40831		6.01	0.00	0	0.00	
R2023			On 06/08/2015	Bond Future	7.66113	103.97059	7.62186	104.19368		6.09	0.00	0	0.00	
R2023			On 06/08/2015	Bond Future	9.07	Put	174.34000	0.17434	163.56000	0.16356	174.340	6.47	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	6.75875	106.85363	6.70594	106.98012		1.82	124,377,625.32	1,164	14,661.00	
R203			On 05/02/2015	Bond Future	7.69	Call	2,200.41000	2.20041	2,326.62000	2.32662	2,200.410	2.01	0	55.00
R203			On 07/05/2015	Bond Future	6.79109	104.39637	6.72941	104.53072		1.86	0.00	0	0.00	
R203			On 06/08/2015	Bond Future	6.75846	106.21785	6.68930	106.35337		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	8.17608	98.71203	8.15121	98.92264			0.00	0	4,664.00	
R2030			On 07/05/2015	Bond Future	8.22740	100.29166	8.20110	100.51118			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	8.34838	102.10953	8.33377	102.24074			0.00	0	15.00	
R2032			On 07/05/2015	Bond Future	8.40036	99.58793	8.38469	99.72677			0.00	0	0.00	
R2032			On 06/08/2015	Bond Future	8.43952	101.32588	8.42351	101.46606			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	8.42034	101.02183	8.41588	101.06644			0.00	0	36,001.00	
R2037			On 07/05/2015	Bond Future	8.47071	102.63852	8.46556	102.68944			0.00	0	500.00	
R2037			On 06/08/2015	Bond Future	8.51048	100.16924	8.50529	100.22002			0.00	0	0.00	
R2037			On 31/01/2037	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R204			On 05/02/2015	Bond Future	7.00690	104.41546	6.96587	104.55510		2.84	135,740,098.00	1,300	10,809.00	
R204			On 07/05/2015	Bond Future	7.05155	106.08590	7.00539	106.23363		2.87	0.00	0	0.00	
R204			On 06/08/2015	Bond Future	7.05749	103.89722	7.00768	104.04658		2.96	0.00	0	0.00	
R204			On 06/08/2015	Bond Future	8.41	Put	75.73000	0.07573	68.57000	0.06857	75.730	3.17	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	8.54492	102.42448	8.54046	102.47295			0.00	0	5,842.00	
R2044			On 07/05/2015	Bond Future	8.59478	104.06347	8.58966	104.11852			0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2044	On 06/08/2015	Bond Future			8.63477		101.49393		8.62962	101.54879			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			8.52032		106.45635		8.52605	106.39200			1,916,214.30	18	43,126.00
R2048	On 07/05/2015	Bond Future			8.56564		103.72870		8.57100	103.66911			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.60072		105.53838		8.60632	105.47664			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			7.22300		100.62315		7.18208	100.79065		3.72	0.00	0	33,858.00
R207	On 07/05/2015	Bond Future			7.27437		102.23324		7.22941	102.40898		3.78	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,142.59000		2.14259		2,285.03000	2.28503	2,142.590	3.98	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.29590		100.37236		7.24819	100.55008		3.92	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,639.93000		1.63993		1,752.75000	1.75275	1,639.930	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			7.37769		99.40147		7.33705	99.59572		4.55	0.00	0	51,071.00
R208	On 07/05/2015	Bond Future			7.42503		97.59196		7.38108	97.79478		4.82	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.44798		99.29477		7.40188	99.50007		4.86	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	124.08000		0.12408		114.18000	0.11418	124.080	5.18	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.44092		97.72398		7.39223	97.93333		4.75	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	431.24000		0.43124		402.43000	0.40243	431.240	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			8.35848		81.51475		8.34891	81.59395		11.29	0.00	0	28,475.00
R209	On 07/05/2015	Bond Future			8.40363		79.67096		8.39326	79.75592		12.20	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.43747		81.06126		8.42694	81.14681		12.48	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	355.68000		0.35568		356.78000	0.35678	355.680	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			177.97736		177.97736		177.59591	177.59591			0.00	0	628.00
R210	On 07/05/2015	Bond Future			178.76373		178.76373		178.38635	178.38635			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210	On 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	132.30202	132.30202		132.32015	132.32015			0.00	0	1,120.00
R211	On 07/05/2015		Bond Future	134.42958	134.42958		134.45546	134.45546			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	137.64920	137.64920		137.66576	137.66576			0.00	0	13,564.00
R212	On 07/05/2015		Bond Future	139.86273	139.86273		139.88728	139.88728			0.00	0	0.00
R212	On 31/01/2022		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 05/02/2015		Bond Future	8.23201	92.27970		8.20718	92.48196		9.63	0.00	0	21,796.00
R213	On 07/05/2015		Bond Future	8.27885	90.21142		8.25268	90.42195		10.38	0.00	0	0.00
R213	On 06/08/2015		Bond Future	8.31334	91.78515		8.28653	91.99839		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	8.43396	82.65594		8.43457	82.65061		11.90	24,796,782.00	300	9,409.00
R214	On 07/05/2015		Bond Future	8.47729	80.68696		8.47740	80.68601		12.89	0.00	0	0.00
R214	On 06/08/2015		Bond Future	8.51030	82.09463		8.51052	82.09274		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	21,263.04000	21,263.04000		20,951.08000	20,951.08000			0.00	0	0.00
RAIN	On 16/03/2015		Foreign Exchange Future	21,552.47000	21,552.47000		21,238.39000	21,238.39000			0.00	0	0.00
TRY / R	On 12/12/2014		Foreign Exchange Future	5.07630	5.07630		5.02470	5.02470		8.57	0.00	0	0.00
TRY / R	On 16/03/2015		Foreign Exchange Future	5.05830	5.05830		5.01030	5.01030		6.76	0.00	0	0.00
TRY / R	On 12/06/2015		Foreign Exchange Future	5.03850	5.03850		4.99310	4.99310		7.87	0.00	0	0.00
ZMW / R	On 12/12/2014		Foreign Exchange Future	1.80770	1.80770		1.78650	1.78650		21.85	0.00	0	13.00
ZMW / R	On 16/03/2015		Foreign Exchange Future	1.75710	1.75710		1.73630	1.73630			0.00	0	0.00
ZMW / R	On 12/06/2015		Foreign Exchange Future	1.71830	1.71830		1.69990	1.69990			0.00	0	0.00

**Total for Derivatives :** **24,236,926,675.60**    **2,251,697**    **4,580,817.00**

**i-Bonds**

AA02	On 28/03/2016		Spot Bond	0.00000	100.00000		0.00000	101.32158			0.00	0	0.00
AA03	On 11/05/2015		Spot Bond	6.82000	102.00695		6.82000	101.98842			0.00	0	0.00
AA04	On 22/03/2017		Spot Bond	0.00000	100.00000		0.00000	101.59560			0.00	0	0.00
AA05	On 22/03/2019		Spot Bond	8.12000	106.11388		8.12000	106.09054			0.00	0	600,000,000.00
AA06	On 15/04/2021		Spot Bond	0.00000	100.00000		0.00000	101.16457			0.00	0	40,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA07	On 15/04/2021	Spot Bond		8.77000	104.91110		8.77000	104.88636			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond		10.00000	103.72600		10.00000	103.69900			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.34183			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.42452			0.00	0	80,000,000.00
AB013	On 21/11/2018	Spot Bond		8.98500	98.19940		8.98500	98.17556			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond		100.00000	10.37827		100.00000	10.33263			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond		10.84000	100.61422		10.84000	100.58488			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		6.94000	101.99435		6.94000	101.97534			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.37241			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.47000	104.91206		8.47000	104.88801			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond		10.00000	104.79200		10.00000	104.76500			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.30000	125.91260		2.30000	272.20215			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.58346			0.00	60,000,000	20,000,000.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.40995			0.00	0	150,000,000.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.86461			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	99.85901			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	99.85515			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.24263			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.97523			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.67173			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	99.72603		100.00000	99.45355			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.04000	173.16587		2.04000	173.15621			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	162.86852		2.76000	162.85631			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN09	On 27/06/2023	Spot Bond	2.17000	176.33756		2.17000	176.32716			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	185.85585		1.82000	185.84659			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.66625	79.33314		7.66625	79.31709			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.66625	79.33314		7.66625	79.31709			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	94.84000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.72768			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	93.98000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	93.02000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.45000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	91.08000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	90.47000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.28830			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.17120			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	90.12000			0.00	0	0.00
ABN50	On 21/12/2014	Spot Bond	6.94000	99.81022		6.94000	104.15716			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	89.40000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	89.90000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	88.84000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44372			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.11000	107.86067		7.11000	107.83985			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.19474			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	87.49000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	86.95000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN61	On 31/01/2025	Spot Bond	2.64000	95.06115		2.64000	108.99582			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.41000	102.66378		2.41000	161.71801			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.28500	117.90408		2.28500	215.83030			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	85.64000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.12500	93.62349		9.12500	94.30833			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	97.19000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.70000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.74315			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	92.94000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	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	105.95444		9.63000	109.42951			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	96.39000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.15500	109.40534		9.15500	114.61448			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.47500	93.02782		8.47500	93.00660			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.44000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.25000		108.67888		9.25000	113.88779			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	87.82000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.97972			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.87330			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.82000		108.13298		7.82000	108.11007			45,356,000,000.00	5,800,000	1,580,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.48000		106.18879		8.48000	106.16457			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.98000		101.41545		6.98000	101.39657			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.53500		98.78012		8.53500	98.75744			74,254,500,000.00	8,700,000	840,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.35000		98.31513		9.35000	98.29032			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.41500		104.49910		7.41500	104.47809			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.11000		217.87821		2.11000	276.03577			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.54000		128.19471		1.54000	131.04847			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.12000		130.97379		2.12000	133.59701			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00454		100.00000	0.00452			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		67.12932		100.00000	66.96670			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.27000		104.77960		11.27000	104.74786			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.55569			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		6.72195		100.00000	6.70549			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.56912			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.75930			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		40.06595		100.00000	39.96782			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.54224			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		66.82158		11.00000	66.80247			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL04U	On 20/06/2016	Spot Bond	100.00000		25.64221	100.00000	25.57941				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.73005				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.70345				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.74193				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.73390				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.73037				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.08171				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.08171				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.09949				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.09949				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	103.06392				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	93.00265				0.00	0	0.00
ACL089	On 20/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.78051				0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000		104.79200	10.00000	104.76500				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.66252				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	99.73874				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		100.00000	0.00000	99.73049				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000		100.00000	0.00000	99.72723				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000		100.00000	0.00000	99.73367				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000		100.00000	0.00000	99.74837				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL104	On 20/12/2019	Spot Bond	8.93500	104.02939		8.93500	104.00415			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.00689			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.66253			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	86.96161			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	174.75871			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	174.79905			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	99.74185			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.75806			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.17659			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.75870			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.63806			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.53842			0.00	0	0.00
ACL142	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	99.76439			0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.79200		10.00000	104.76500			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.36396			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.05711			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	99.74090			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.86057			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.77199			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.77744			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.76685			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.74688			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.75811			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.77102			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.76750			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	102.28571		10.23000	102.25752			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.76379			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.76942			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	121.42547			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.06000	102.46233		9.06000	102.43753			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.74778			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	116.41189		1.75000	117.54559			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.90215			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.76699			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.73660			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.72842			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.74478			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.07157			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.16096			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.41318			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.74771			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.77887			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.73006			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.75333			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.73952			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.73533			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.18357		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.40464		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.73446		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.73446		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.70227		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.73496		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.71892		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.66165		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.70227		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	95.06916		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	99.72902		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	99.71535		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	126.07408		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	126.96961		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.75131		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.75360		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.39387		0.00		0	0.00	
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.74739		0.00		0	0.00	
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.75966		0.00		0	0.00	
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.73660		0.00		0	0.00	
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.75099		0.00		0	0.00	
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.75131		0.00		0	0.00	
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	99.74477		0.00		0	0.00	
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.01578		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.91679			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.89087			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.30926			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.23981			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.26118			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		22.17468		100.00000	22.12096			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.90551		100.00000	13.86161			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.38119			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.06564			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.16956			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.30800			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.02684			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.60500		99.65589		7.60500	99.63545			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.31626			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.52803			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.43000		102.56758		8.43000	102.54418			0.00	0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.25000		115.28647		9.25000	115.25784			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.10500		107.15973		7.10500	107.13907			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.86500		102.73286		8.86500	102.70825			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		12.84125		100.00000	12.81267			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.57000		103.75917		9.57000	103.73237			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.66000		166.05980		2.66000	166.04776			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.10216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.00000		0.00000	100.03495			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	67.46765		100.00000	67.34317			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.62165			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.98194			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.69038			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.33366			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.80632			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.74478			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.72070			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.02458			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	106.30000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	93.20000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.04481			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	97.50944			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.53500	130.82262		2.53500	297.26238			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.00908			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000		0.00000	103.63276			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN028	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	98.20561			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		100.00000		0.00000	93.30465			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	96.15076			0.00	0	0.00
ASN033	On 07/01/2015	Spot Bond	0.00000		100.00000		0.00000	101.12307			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.74521			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.65752			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.55000		164.02030		2.55000	207.79925			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		24.83595		100.00000	24.67910			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		14.62675		100.00000	14.47924			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		14.71002		100.00000	14.56166			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		14.33532		100.00000	14.19074			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.96340			0.00	0	0.00
BAR002	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.76768			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.77095			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.52475			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.53000		105.94102		8.53000	105.91671			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.87253			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.13075			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.56216			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.25572			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.05000		102.47131		9.05000	102.44640			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.35000		105.54801		7.35000	105.52709			2,352,000,000,000.00	320,000,000	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
BAW20U	On 15/01/2016	Spot Bond	100.00000		38.09134		100.00000	37.92383			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	104.40271			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.42000		105.61891		8.42000	105.59498			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.85050		104.12014		10.85050	103.55479			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.94365		102.52421		10.94365	102.44326			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.96327		102.49198		10.96327	102.42416			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.12567			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.98229		102.58731		10.98229	102.39581			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.52748		102.94009		11.52748	102.92716			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.17405			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.17405			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.17411			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.10050		102.05293		11.10050	102.07144			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.05457		103.35215		11.05457	102.51377			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.94365		102.52421		10.94365	102.44326			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.91844		103.11277		10.91844	102.71002			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.06886		98.61833		10.06886	102.29157			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.06767			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.01987			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	102.01987			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.01230			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	10.30761		102.50008		10.30761	102.26045			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.19500		101.93277		11.19500	101.90218			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.96305			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA26	On 30/09/2017	Spot Bond	11.12000		75.56576		11.12000	99.83369			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.01231			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.88401			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		90.78049		9.28000	101.78574			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	102.02033			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.93000		72.18357		10.93000	102.31429			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.96265			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.01071			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.01071			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.89380			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.93958			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	102.02869			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.01229			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	102.02869			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.94342			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.96135			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	102.02878			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.48731			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.59379			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.85050		104.67204		13.85050	104.12294			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.99284		103.63217		14.99284	103.61548			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.78047		103.56638		13.78047	103.21558			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	102.63427			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	102.63427			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	102.63427			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	102.73000			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	102.29880			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	24.06829	100.00000	24.02263				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.25624	100.00000	22.20233				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.25569	100.00000	20.20661				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.50351	100.00000	12.47322				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.50351	100.00000	12.47322				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.11734	100.00000	15.08072				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.09891	100.00000	13.06719				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.00570			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.97671			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.17785			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.24759			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.53027	100.00000	8.50937				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.53027	100.00000	8.50937				0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000	89.46078	100.00000	89.24205				0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000	83.90805	100.00000	83.71560				0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000	81.29176	100.00000	81.11111				0.00	0	2,700,000,000.00
BD0202	On 31/12/2018	Spot Bond	2.01000	104.82674		2.01000	182.11194			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.77000	100.56203		7.77000	161.88909			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.77000	101.87691		7.77000	162.17293			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.15500	100.90618		8.15500	100.88402			0.00	0	0.00

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	100.00000		0.00000	100.04090			0.00	0	8,257,473,000.00
BEER02	On 28/03/2018	Spot Bond		7.53000	100.27778		7.53000	100.25730			0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.93861			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.03786			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.05823			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.12610			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.19394			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.38340			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		23.73295		100.00000	23.67546			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.85702			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.87368			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.87923			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.94581			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.03450			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		23.22049		100.00000	23.16424			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		23.22049		100.00000	23.16424			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.90779			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.90040			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.89838			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		7.97000	103.77934		7.97000	103.75693			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.89234			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.88152			0.00	0	0.00

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	16.61346	100.00000	16.57277				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	16.61346	100.00000	16.57277				0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000	100.00000	0.00000	100.56890				0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.68500	101.54849	10.68500	101.14647				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	100.00000	0.00000	100.19551				0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.07039				0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.24000	69.16935	8.24000	106.23163				0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000	0.00000	98.96938				0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000	100.00000	0.00000	98.69095				0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	97.16891				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.34766				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.40128				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.34174				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.35844				0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.38876				0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.51430				0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.72650				0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	65.33970	100.00000	65.17967				0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.05730				0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.08718				0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000	0.00000	98.20218				0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000	100.00000	0.00000	98.43014				0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	93.99809				0.00	0	0.00

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	100.00000		0.00000	99.26085			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.15786			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.07224			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.70598			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond		0.00000	100.00000		0.00000	93.41066			0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.79379			0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.65348			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond		100.00000	69.65649		100.00000	69.52381			0.00	0	0.00
BTC014	On 09/01/2015	Spot Bond		100.00000	92.63959		100.00000	92.40506		1,220,000,000,000,000.00	12,200,000,000	12,200,000,000.00	
BTC015	On 13/03/2015	Spot Bond		100.00000	79.86871		100.00000	79.69432		1,360,000,000,000,000.00	13,600,000,000	13,600,000,000.00	
BUS01U	On 30/09/2016	Spot Bond		100.00000	29.44323		100.00000	29.37190			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.85383			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.45887			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		9.12000	109.97197		9.12000	109.94488			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	106.60905			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.02000	102.93565		9.02000	102.91057			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond		12.13000	100.58422		12.13000	100.55149			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	99.44811			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		12.03000	102.57820		12.03000	102.54563			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.53915			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.01000	101.51052		9.01000	101.48582			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	98.63989			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.03000	99.85974		12.03000	99.82805			0.00	0	0.00

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		100.00000		0.00000	101.39667			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	97.94969			0.00	195,000,000	65,000,000.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.71082			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.80000		95.45125		9.80000	95.42602			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.62000		122.77397		9.62000	122.74246			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.90000		110.37638		9.90000	110.34724			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.78000		118.53352		8.78000	118.50540			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.05837			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.32000		103.28061		11.32000	103.24920			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	103.70752			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.80912			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		104.79220		10.00000	104.76480			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.83721			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	102.03258			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.26193			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.15008			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.21734			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.73891			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.80633			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.88382			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.74007			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.73259			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.77211			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.62176			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.74195			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.54842			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		104.46539		10.11000	104.43740			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.37314			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		121.78919		2.76000	121.78013			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		118.92028		3.14000	121.73774			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		102.30406		8.25000	102.28122			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.82000		129.24791		2.82000	123.37352			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		126.87383		2.40000	121.10873			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.63523			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.35500		101.54639		8.35500	101.52355			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.09666			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.11385			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.40500		101.62176		8.40500	101.59877			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.40500		101.62176		8.40500	101.59877			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.45500		100.45188		8.45500	100.42903			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.73553			0.00	0	0.00



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	100.00000	0.00000	99.70797				0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.14608				0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.79200	10.00000	104.76500				0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond	0.00000	100.00000	0.00000	101.14608				0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.79200	10.00000	104.76500				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.54616				0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.73198				0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.33339				0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.35356				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	102.74360	9.35000	102.71810				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	102.74360	9.35000	102.71810				0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.31233				0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.31314				0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.01221				0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.68101				0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.73534				0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.73820				0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.68101				0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.68101				0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.74068				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.58028				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.18293				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.68515				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.68515			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.68515			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.08864			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.86000	104.76991		8.86000	104.74482			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.74712			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.69877			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.11228			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.11415			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.16090			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.33720			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.37297			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34350			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.21318			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.05020			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.84831			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.63956			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.74804			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.03980			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.68058			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.10189			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.87753			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	104.24571			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	104.79200		10.00000	104.76500			0.00	0	0.00

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	100.00000	0.00000	101.60076		0.00		0	0.00	
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.85707		0.00		0	0.00	
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.64445		0.00		0	0.00	
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.71726		0.00		0	0.00	
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.60097		0.00		0	0.00	
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.75847		0.00		0	0.00	
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.75131		0.00		0	0.00	
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	129.72785		0.00		0	0.00	
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.03648		0.00		0	0.00	
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	130.15965		0.00		0	0.00	
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	129.15654		0.00		0	0.00	
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	129.84228		0.00		0	0.00	
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	124.93424		0.00		0	0.00	
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	125.24993		0.00		0	0.00	
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.61914		0.00		0	0.00	
CLN314	On 14/11/2022	Spot Bond	10.40500	97.48848	10.40500	96.07690		0.00		0	0.00	
CLN315	On 20/03/2023	Spot Bond	10.92500	96.90479	10.92500	97.61118		0.00		0	0.00	
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.67424		0.00		0	0.00	
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	99.69835		0.00		0	0.00	
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.60534		0.00		0	0.00	
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.02806		0.00		0	0.00	
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.95882		0.00		0	0.00	
CLN321	On 30/04/2018	Spot Bond	8.80500	102.69141	8.80500	100.95667		0.00		0	0.00	
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.73496		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.03816			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	121.70713			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.72286			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.71796			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	99.69900			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.72917			0.00	0	0.00
CLN329		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	97.50747			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.62077			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	77.65492			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.70356			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.67424			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	111.91187			0.00	0	5,000,000,000.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	111.95752			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.96192			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.65099			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.68388			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.62315			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.69056			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.76445			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.70815			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.95271			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.65546			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.63570			0.00	0	0.00

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	100.00000		0.00000	100.91040			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.18945			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.55532			0.00	0	0.00
CLN355	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.88716			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.00067			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.75851			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	101.57814		10.55000	102.26903			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.58500	107.41399		9.58500	108.11766			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.72639			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.86430			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.72500	108.92048		11.72500	109.77355			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.92244			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.75500	109.50545		11.75500	109.40354			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.18500	108.85244		10.18500	108.76432			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.92244			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.01548			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	99.67940			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.74052			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.73496			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.73496			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.74552			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.10000	105.87772		9.10000	105.79966			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.06823			0.00	0	0.00

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		100.00000		0.00000	99.70717			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		102.35621		10.55000	102.32714			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		102.45526		11.00000	99.78830			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.01075			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	99.70227			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.02371			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.51500		105.68839		11.51500	105.59038			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	99.67351			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	99.73496			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	101.09861			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.71698			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.86463			0.00	3,448,939,000	3,448,939,000.00
CLN390	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.28851			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.75622			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.74804			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	87.60155			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	99.73333			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		39.85503		7.01000	40.46541			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	169.27543			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		100.90618		8.15500	144.34289			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.77000		36.74859		7.77000	161.88909			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.77000		37.18054		7.77000	162.17293			0.00	0	0.00

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	100.00000	0.00000	93.98827				0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	93.93687				0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.40545				0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.40545				0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.73229				0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.75030				0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.74681				0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.39664				0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.73006				0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.02806				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.75426				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.74150				0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.74314				0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	99.74150				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	100.33900				0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.33659				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000	107.66584	8.87000	105.94617				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.37000	102.01558	8.37000	101.99260				0.00	0	750,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.74000	114.21009	9.74000	114.18026				0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.15000	102.55553	8.15000	102.53302				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.31000	109.19707	9.31000	109.16962				0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.36500	105.10756	9.36500	105.08114				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.73500	98.19522	9.73500	98.16959				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.50000	99.77747	10.50000	99.74942				0.00	0	0.00

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		92.73953		10.50000	92.71346			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.25836			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.18942			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.07756			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.30911			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.65298			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.97808			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.18761			0.00	240,000,000	120,000,000.00
CPV01	On 30/06/2029	Spot Bond	11.07500		100.88114		11.07500	104.42242			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		13.01911		100.00000	12.98688			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		5.64938		100.00000	5.63135			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		13.82231		100.00000	13.77820			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.87130			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.69500		100.05120		7.69500	99.28035			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.25891			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.12074			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.35864			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		56.27493		100.00000	55.85253			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.01910			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.38957			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.80470			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	102.42761			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	98.79821			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.65164			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.66027			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	102.59590			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.69736			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.06584			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.30000		103.45004		8.30000	103.42706			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.20500		110.81228		7.20500	110.79085			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.12000		108.73007		8.12000	108.70656			175,392,000,000.00	21,600,000	1,790,000,000.00
DV23	On 27/02/2023	Spot Bond	8.79500		109.79759		8.79500	109.77191			338,206,448,000.00	38,454,400	1,137,296,600.00
DV24	On 18/02/2024	Spot Bond	8.99500		107.28681		8.99500	107.26117			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.12000		110.84340		9.12000	110.81654			0.00	0	300,000,000.00
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		100.00000		0.00000	99.96449			0.00	0	0.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.43727			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.32623			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.90649			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.35712			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	100.00000		0.00000		100.00000	100.00000			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	100.00000		0.00000		100.00000	100.00000			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.52867			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.85906			0.00	0	1,900,000,000.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.84081			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.60500		131.45497		7.60500	131.42831			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	93.50410			0.00	0	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EL037	On 31/01/2037	Spot Bond	2.24000	100.47959	2.24000	115.79010				0.00	0	15,000,000,000.00
EL15	On 29/06/2015	Spot Bond	0.20000	102.88848	0.20000	137.01644				0.00	0	2,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.03000	123.98979	2.05000	123.70163				0.00	0	5,505,000,000.00
EL29	On 19/11/2029	Spot Bond	2.06000	111.15227	2.06000	111.14599				0.00	0	4,800,000,000.00
EL30	On 29/07/2030	Spot Bond	2.07000	112.12202	2.07000	112.11574				0.00	0	4,300,000,000.00
EL31	On 02/06/2031	Spot Bond	2.13500	102.95627	2.13500	102.95026				0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.22000	100.81743	2.22000	116.16873				0.00	0	15,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.20000	109.75368	9.20000	109.72686				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.05000	110.50445	9.05000	110.47743				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.55000	104.06507	9.55000	104.03825				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.74500	96.25176	9.74500	97.90885				0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.89500	107.45840	9.89500	105.18790				0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.48640				0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000	0.00000	94.79223				0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.96244				0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.72450				0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.69685				0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.42869				0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.66019				0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.89075				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQ209U	On 11/06/2015	Spot Bond	100.00000		76.70000		100.00000	66.21449			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000		91.35661		100.00000	91.14364			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.13000		106.64660		11.13000	106.61522			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		100.00000		0.00000	103.91465			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.84566			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.69359			0.00	0	120,000,000.00
EQS07	On 09/04/2018	Spot Bond	9.51000		99.08478		9.51000	99.05949			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.44401			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.26108			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.50560			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.53656			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		104.79200		10.00000	104.76500			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.45486			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.47324			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.45117			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.46650			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.46233			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.45611			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.07500		102.64041		7.07500	102.62080			0.00	0	300,000,000.00
ES18	On 20/04/2018	Spot Bond	7.46000		106.53473		7.46000	106.51330			249,701,120,000.00	33,472,000	19,667,309,900.00
ES23	On 25/01/2023	Spot Bond	8.16500		114.50022		8.16500	114.47532			2,042,115,490,000.00	250,106,000	4,981,007,400.00
ES26	On 02/04/2026	Spot Bond	8.49000		96.89611		8.49000	96.87398			1,012,783,137,000.00	119,291,300	4,251,990,300.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 15/09/2033	Spot Bond	9.21500	86.60432		9.20500	86.66104			1,089,482,556,258,500.00	18,229,251,900	33,394,026,400.00
ES42	On 25/04/2042	Spot Bond	9.25500	93.60711		9.25500	93.58384			4,627,500,000,000.00	500,000,000	21,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.45333			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.46739			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.34083			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.12742			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.60116			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.40890			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.73836			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.22065			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.37185			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.15527			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.27947		100.00000	11.25215			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.97731		100.00000	10.95072			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.90298			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	98.44415			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.89084			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.88276			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.03000	98.01635		9.03000	102.23143			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.99998			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.99992			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.97966			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	103.19705			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.18244			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	100.18545			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.80000		101.60173		9.80000	101.15752			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.73000		109.73045		10.73000	109.69911		203,870,000,000,000.00	19,000,000,000	4,750,000,000.00	
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.98671			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.12000		132.71434		2.12000	133.59701			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.14000		127.40341		2.14000	275.42623			0.00	0	300,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.35500		105.21426		2.35500	111.83483			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.39000		102.89334		2.39000	162.07969			0.00	0	1,050,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.17500		119.78516		2.17500	219.27439			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.38000		107.65601		7.38000	107.63445			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.77100		63.96877		7.77100	63.33116			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.44900		40.98349		9.44900	40.07699			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.69000		39.66794		9.69000	38.75472			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000		81.83857		100.00000	81.65548			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		84.06236		100.00000	83.88427			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.19351			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.09482			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.81418			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.99121			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.43534		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.43534		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.97256			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.88004			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.73133			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.94030			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.34974		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.06292			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.54221			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.46703			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC143	On 20/09/2017	Spot Bond	100.09221	20.07341		100.09221	20.02421			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.76165			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	112.15322			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.33204			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.38905			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.94794			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.96956			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.79902			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.84345			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.41332			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.81116			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	59.36203		13.22500	59.34081			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.70783			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.70998			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	102.50498			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.78749			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.58500	96.80999		3.58500	100.14839			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.86497			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.86497			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.43912			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.67424			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.88257			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.75734			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.71644			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.87729			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.00914			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.63511			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.86825			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.08738			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.30587			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.82623			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.25819			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.69706			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.84345			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.84345			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.90784			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.44826			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.52732			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.59697			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	104.79200		10.00000	104.76500			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.25748			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.94675			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.24267			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.57911			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.21953			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.22285			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.20076			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.09074			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.20076			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.08634			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.77501			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.09973		8.75000	100.80292			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	103.64998			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	10.23783		100.00000	10.20552			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.35402		100.00000	9.32449			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.79039			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.65489		100.00000	1.64631			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.62982			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	26.74728		100.00000	26.54651			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.73118			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	8.98340		100.00000	8.94302			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	24.45990		100.00000	24.27630			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.73115			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	11.41945		100.00000	11.33374			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.72937			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.69279			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.80125			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.75244			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond		2.93000	100.16861		2.93000	126.85296			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.61976			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC223	On 10/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.61165				0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.61165				0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.44779				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.95438				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.94362				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.99972				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.98045				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.46000	117.27857	3.46000	122.65133				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.97816				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.99758				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.51000	107.82602	3.51000	122.26326				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.49000	105.43603	3.49000	122.41832				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.86000	102.12103	2.86000	127.53644				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.93000	101.42205	2.93000	134.83827				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.09920				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.72775				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.96524				0.00	0	0.00
FRC85	On 20/12/2014	Spot Bond	0.00000	100.00000	0.00000	102.55942				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.28463				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.20264				0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.89295				0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.89080				0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.91947				0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.91119				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD01U	On 22/12/2018	Spot Bond	100.00000		11.09493		100.00000	11.06775			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		33.59060		100.00000	33.50742			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		63.45443		100.00000	63.25632			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		18.13293		100.00000	18.07569			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		7.83298		100.00000	7.73435			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.00000		151.82011		5.00000	151.79956			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.49254			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.06818			0.00	0	232,115,600.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.15796			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.46602			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.82254			0.00	0	43,300,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.36425			0.00	0	42,700,000.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	99.29015			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.94800		83.91203		1.94800	107.21242			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.34000		104.66510		2.34000	137.53557			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.00100			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.37384		10.38000	101.34562			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.37384		10.38000	101.34562			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	108.68000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.99455			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.48000		102.21723		2.48000	110.96800			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.48500		210.64025		2.48500	209.73499			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.45000		111.56555		2.45000	111.55816			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.17637			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.51500		209.74969		2.51500	208.83886			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.09763			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.44000		110.98681		2.44000	110.97949			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.54000		109.80648		2.54000	109.79893			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.35995			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	50.01400			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.62285			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.64500		108.63095		2.64500	107.78872			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.63500		113.75165		2.63500	260.11595			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.68500		112.08596		2.68500	258.27544			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.37000		97.84423		2.37000	97.77607			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.71500		160.21900		2.71500	202.98242			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.65000		122.72326		2.65000	265.30481			10,467,500,000,000.00	3,950,000,000	3,950,000,000.00
FRS37	On 07/12/2023	Spot Bond	2.15000		127.30962		2.15000	275.22339			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.87000		120.76783		2.87000	261.07596			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.59000		102.02881		2.59000	129.63519			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.94344			0.00	1,400,000,000	700,000,000.00
FRS51	On 31/01/2022	Spot Bond	2.12000		133.60467		2.12000	129.51205			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.14599			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.38702			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.78165			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.32000		111.22050		2.32000	111.21353			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		21.16571		104.97509	21.11097			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS73	On 12/06/2017	Spot Bond	101.07593	22.47245	101.07593	22.41688			0.00		0	0.00	
FRS74	On 14/06/2017	Spot Bond	100.44759	15.82204	100.44759	15.78314			0.00		0	0.00	
FRS76	On 18/06/2017	Spot Bond	100.76967	21.05622	100.76967	21.00429			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	119.74500	2.00500	119.73845			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	98.02246	2.30000	112.39225			0.00		0	0.00	
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.65279			0.00		0	0.00	
FRS87	On 31/01/2025	Spot Bond	2.33000	97.75703	2.33000	112.08782			0.00		0	0.00	
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.28585			0.00		0	0.00	
FRS90	On 07/12/2023	Spot Bond	2.35000	125.45099	2.35000	343.61526			0.00		0	0.00	
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.63976			0.00		0	0.00	
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.28138			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	102.69256	6.43000	102.67477			0.00		0	2,100,000,000.00	
FRX16	On 15/09/2016	Spot Bond	7.44500	102.80418	7.44500	102.78342			0.00		0	0.00	
FRX17	On 15/09/2017	Spot Bond	7.77000	103.80498	7.77000	103.78312			0.00		0	0.00	
FRX18	On 14/04/2018	Spot Bond	7.91000	109.12620	7.91000	109.10296			0.00		0	0.00	
FRX19	On 15/11/2019	Spot Bond	8.37500	103.11701	8.37500	103.09364			72,862,500,000.00		8,700,000	960,000,000.00	
FRX20	On 01/10/2020	Spot Bond	8.57000	102.49483	8.57000	102.47121			0.00		0	0.00	
FRX23	On 28/02/2023	Spot Bond	9.15500	94.16951	9.15500	94.14623			0.00		0	0.00	
FRX24	On 10/12/2024	Spot Bond	9.20000	110.02154	9.20000	109.99436			0.00		0	0.00	
FRX26	On 01/10/2026	Spot Bond	9.54000	102.53422	9.54000	101.52100			0.00		0	500,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX31	On 21/02/2031	Spot Bond		9.90000	99.66837		9.90000	99.64220			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		9.86000	83.40701		9.86000	83.38497			0.00	0	0.00
FS1A2	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.49020			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.54423			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.56583			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.61979			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.70616			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	101.77093			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	102.05155			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.37663			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.39274			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.22789			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.40730			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.42347			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.43693			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.49610			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.43840			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.55833			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.77000	103.04605		8.77000	103.02176			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT31	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.94315			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond		100.00000	12.99329		100.00000	2.24401		5,000,000,000,000,000.00	50,000,000,000	50,000,000,000.00	
GRB02U	On 08/12/2017	Spot Bond		100.00000	19.13063		100.00000	8.97604		5,000,000,000,000,000.00	50,000,000,000	50,000,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRB03U	On 03/03/2019	Spot Bond	100.00000		10.68072	100.00000	3.17638			5,000,000,000,000,000.00	50,000,000,000	50,000,000,000.00	
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00	
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00	
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.85598				0	0.00	
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.87373				0	0.00	
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.90803				0	0.00	
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.95057				0	0.00	
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.00958				0	0.00	
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0	0.00	
GRT01	On 08/12/2014	Spot Bond	0.00000		100.00000	0.00000	100.00000				0	0.00	
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.22855				0	0.00	
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.16162				173,333,300	173,333,300.00	
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.97265				630,000,000	630,000,000.00	
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.99790				0	711,006,400.00	
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000	0.00000	99.98068				0	0.00	
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000	0.00000	100.41672				0	0.00	
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.59060				0	0.00	
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001	100.00000	0.00001				0	915,700,000.00	
GSIS02	On 24/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.30060				0	0.00	
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.41198				0	0.00	
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000	0.00000	102.74262				0	271,800,000.00	
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.11688				0	0.00	
HIL01U	On 21/11/2019	Spot Bond	100.00000		14.84228	100.00000	14.73087				0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.30345			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.90311			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.76897			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.77798			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.98422			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.95203			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.08642			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.28860		102.10673		7.28860	98.48536			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.13491			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.28911		101.77208		8.28911	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.19723			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.73953		101.83516		8.73953	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.27336			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.17436			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.30631			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.35183			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.71354			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.79200		10.00000	104.76500			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.80000	105.21704		8.80000	105.19243			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.84500	112.05298		7.84500	112.02955			98,062,500,000.00	12,500,000	920,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.96000	129.10573		1.96000	279.10774			0.00	0	13,178,900,000.00
HWAY24	On 07/12/2024	Spot Bond	1.96000	132.03333		1.96000	285.43679			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.16500	104.09010		9.16500	104.06476			27,495,000,000.00	3,000,000	12,611,586,800.00
HWAY35	On 31/07/2035	Spot Bond	9.16500	104.10378		9.16500	104.07844			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	96.04222		100.00000	95.78947			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	25.02107		100.00000	24.95980			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	63.05986		100.00000	62.90709			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	30.13521		100.00000	30.06220			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	22.06737		100.00000	22.01392			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	97.58490		100.00000	97.32810			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	104.79200		10.00000	104.76500			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.69000	118.79402		1.69000	118.78858			278,291,793,000.00	164,669,700	04,406,250,600.00
I2038	On 31/01/2038	Spot Bond	1.72000	127.15864		1.72000	127.15272			206,664,880,000.00	120,154,000	13,851,747,100.00
I2046	On 31/03/2046	Spot Bond	1.73000	128.65655		1.73000	128.65046			33,069,123,000.00	19,115,100	92,224,358,400.00
I2050	On 31/12/2050	Spot Bond	1.76000	138.39680		1.76000	138.39021			25,677,696,000.00	14,589,600	59,057,999,400.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	96.95000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.27000	103.30261		7.27000	103.28241			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.25610				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.11972				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.95500	104.09189	7.95500	104.06945				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.67000	108.95824	7.67000	108.93559				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.77500	103.33481	7.77500	103.31339				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.76350				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.70000	101.32857	1.70000	130.61632				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.19000	104.67458	2.19000	132.99827				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.54077				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.07059				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.79000	104.46137	7.79000	104.43944				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.15672				0.00	0	300,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.86853				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.58524				0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.79200	10.00000	104.76500				0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.36000	98.57623	8.36000	102.54434				0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.79500	96.68677	8.79500	96.66416				35,180,000,000.00	4,000,000	2,460,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.79982				0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	7.87000	99.86203	7.87000	99.84086				0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.84500	104.35689	8.84500	104.30874				0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.66077				0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.79769				0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	101.62514	7.90000	101.60375				0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.14000	102.82194	8.14000	102.79965				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.87886			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.52431			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.44000	104.89207		7.44000	104.87125			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.10000	106.75607		8.10000	106.73304			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.21500	109.55779		9.21500	109.53097			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.41937			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.91162			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.82666			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.84383			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	100.86087			0.00	0	50,000,000.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00640		100.00000	0.00638			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.03083			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.98388			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.45000	100.62802		8.45000	100.60515			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.32569			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.33637			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond		9.50000	105.88879		9.50000	100.73064			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	100.72015		5.00000	100.70660			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	100.72015		5.00000	100.70660			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.80087		5.00000	101.78721			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.72166		5.00000	100.70800			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.96743		4.00000	100.95638			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	103.19630		4.00000	100.58928			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW01U	On 30/06/2016	Spot Bond	100.00000		33.72791	100.00000	33.62261				0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		33.53764	100.00000	33.43293				0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		33.53764	100.00000	33.43293				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		106.40360	9.20000	106.37732				0.00	0	0.00
IHL01	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.65562				0.00	0	0.00
IHL02	On 29/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.65562				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.54619				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.24125	100.00000	7.22332				0.00	0	0.00
IM1002	On 12/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.40274				0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000		88.80779	100.00000	88.59223				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.70500		102.15975	8.70500	102.13593				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.44000				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		14.26081	100.00000	14.22626				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		63.45443	100.00000	63.25632				0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond	100.00000		91.25000	100.00000	91.02244				0.00	0	0.00
IN268U	On 11/12/2014	Spot Bond	100.00000		100.00000	100.00000	99.72678				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		10.79971	100.00000	10.75222				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		20.57979	100.00000	20.38793				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.11122	100.00000	1.10909				0.00	0	10,000,000,000.00
IN277U	On 30/06/2021	Spot Bond	100.00000		8.74888	100.00000	8.59600				0.00	0	20,000,000,000.00
IN281U	On 28/11/2019	Spot Bond	100.00000		13.32439	100.00000	13.21865				0.00	0	0.00
INA450	On 09/12/2014	Spot Bond	6.25000		99.96577	6.25000	99.98288				0.00	0	0.00
INA451	On 17/12/2014	Spot Bond	6.25000		99.89737	6.25000	99.79494				0.00	0	0.00
INA502	On 06/01/2015	Spot Bond	6.35000		99.54971	6.35000	99.44637				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA503	On 13/01/2015	Spot Bond	6.40000		99.42470		6.40000	99.32081			0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.40000		99.30352		6.40000	99.19988			0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.40000		99.18263		6.40000	99.07924			1,280,000,000,000.00	200,000,000	200,000,000.00
INA506	On 03/02/2015	Spot Bond	6.40000		99.06203		6.40000	98.95890			0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.45000		98.93355		6.45000	98.82988			0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.45000		98.81262		6.45000	98.70921			0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.45000		98.69199		6.45000	98.58883			0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	100.00000		80.39648		100.00000	100.00000			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.83564			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.85050		103.55430		10.85050	103.14417			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.85050		102.29886		10.85050	102.23576			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.90002			0.00	0	0.00
ING135	On 10/12/2014	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.86371			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.21993		6.50000	101.20214			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.91877			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	95.47915			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.89828			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.11245			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		104.79200		10.00000	104.76500			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.84345			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.11978			0.00	0	0.00
ING235	On 20/12/2014	Spot Bond	0.00000		100.00000		0.00000	101.43426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING236	On 20/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.41338			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.66374			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.54126			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.40654			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.40208			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	96.26709			0.00	0	0.00
ING257	On 22/12/2014	Spot Bond	0.00000	100.00000		0.00000	102.97659			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.99769			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.56904			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond	0.00000	100.00000		0.00000	105.28868			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	103.52045			0.00	0	0.00
ING89	On 31/12/2014	Spot Bond	0.00000	100.00000		0.00000	101.94342			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	104.17205			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.79634			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000	91.70854		100.00000	91.47870			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.32826			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.79200		10.00000	104.76500			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.21854			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.23432			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.46500	102.10376		8.46500	102.08051			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.45424			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.48865			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	101.51161			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.14621			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.20417			0.00	0	0.00
IPFC03	On 15/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.32111			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.25000		101.10554		9.25000	101.08027			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.80456			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.36000		105.45096		8.36000	105.42711			65,208,000,000.00	7,800,000	2,180,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.35541			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.31399			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	100.72320			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.93282			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.45000		106.01351		8.45000	105.98954			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.32213			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.04501			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.28000		97.64279		3.28000	126.93515			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.57000		142.26848		3.57000	142.25464			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.63610			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.36866			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.29458			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.95592			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.70480			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.69000		98.36742		3.69000	99.21652			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.69000		98.28542		3.69000	105.47753			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	99.97673			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.64794			0.00	0	510,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV08	On 30/04/2018	Spot Bond	9.98000	112.09754		9.98000	112.06738			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.24918			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.67000	140.72234		3.67000	140.70827			0.00	0	0.00
IVA450	On 11/12/2014	Spot Bond	6.25000	100.00000		6.25000	99.89737			0.00	0	0.00
IVA502	On 08/01/2015	Spot Bond	6.35000	99.51524		6.35000	99.41197			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond	6.40000	99.39004		6.40000	99.28623			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.40000	99.26895		6.40000	99.16538			0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond	6.40000	99.26895		6.40000	99.04483			1,280,000,000,000.00	200,000,000	200,000,000.00
IVA506	On 05/02/2015	Spot Bond	6.40000	99.02763		6.40000	98.92457			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.45000	98.89897		6.45000	98.79537			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond	6.45000	98.77813		6.45000	98.67478			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.45000	98.65758		6.45000	98.55449			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond	6.45000	98.53733		6.45000	98.43449			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.62697			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.44984			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.79200		10.00000	104.76500			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.18245			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.29346			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.39122			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.35657			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.18580			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.21865			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.22655			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.24233			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.17130			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.07948			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.88371			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.82173			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.47217			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.26748			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.26484			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.46565			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.15837			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.95628			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.79259			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.83506			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.51638			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.55511			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.55510			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.70000	104.94376		8.70000	105.89326			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	14.97229		100.00000	14.91600			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	11.93559		100.00000	11.88310			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.05415			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		8.87000	104.72252		8.87000	105.87849			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.90063			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.53227			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.90978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	102.41365			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.91794			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.12921			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.25000	105.80605		7.25000	101.08454			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.75668			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.41684			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.15172			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	86.58090		100.00000	86.37908			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.89384			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000	91.10001		100.00000	90.87673			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.93897			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	34.39674		100.00000	34.31342			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.62561			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	89.53631		100.00000	89.32056			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	94.31812		100.00000	94.09084			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	88.35498		100.00000	88.14512			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	98.11321		100.00000	97.84947			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.89981			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.89594			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.04367			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	56.69066		100.00000	56.55332			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.38530			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.95424			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.15000	143.70096		8.15000	143.66925			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.72145			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.62771			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	99.82591			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.20015			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.74380			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.61592			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.79500		104.67987		9.79500	99.63631			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.84426			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.47000		100.60402		8.47000	100.58135			222,761,000,000.00	26,300,000	3,530,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.52000		75.86558		8.52000	98.91408			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	8.97500		103.77154		8.97500	103.74678			26,027,500,000.00	2,900,000	720,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.85646			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.77000		100.81347		9.77000	100.78720			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.84322			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.44601			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	102.33324			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	102.48195			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	102.66002			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		100.00000		0.00000	99.48141			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.08834			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.01485			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.49345			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ063	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.63105			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond	100.00000	51.30022		100.00000	50.86310		2,910,000,000,000,000.00	29,100,000,000	33,600,000,000.00	
MAQ08U	On 11/12/2014	Spot Bond	100.00000	100.00000		100.00000	99.72678			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.81919			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.83248			0.00	0	0.00
MAQ12U	On 12/12/2014	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.96265			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.19113			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.72860			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.32529			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.63796			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.22938			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.55339			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.01687			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.15403			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.63161			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.63653			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.65087			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	100.00000	43.43321		100.00000	35.63177		5,000,000,000,000,000.00	50,000,000,000	50,000,000,000.00	
MBP23U	On 13/02/2015	Spot Bond	100.00000	86.56541		100.00000	86.36409			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	39.86994		100.00000	39.77229			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	97.06667		100.00000	96.80851			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	20.03172		100.00000	19.94362			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	19.06322		100.00000	18.92013			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP31U	On 24/10/2017	Spot Bond	100.00000		19.14317	100.00000	18.99948				0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		23.33047	100.00000	23.15534				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.36000		103.78850	8.36000	103.76515				17,556,000,000.00	2,100,000	580,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.38000		103.25382	8.38000	103.23054				0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	100.00000		71.61033	100.00000	66.84982				7,500,000,000,000,000.00	75,000,000,000	75,000,000,000.00
MCB3M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.89568				0.00	0	0.00
MCB5M	On 13/12/2014	Spot Bond	0.00000		100.00000	0.00000	99.90307				0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000	0.00000	101.13962				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.32266				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	103.18015				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	103.32809				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.60500		103.20426	7.60500	103.18311				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.35000		107.38035	8.35000	107.35648				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.12500		108.84847	9.12500	108.82208				0.00	0	0.00
MET01	On 15/12/2014	Spot Bond	6.22500		99.93183	6.22500	99.91480				0.00	0	800,000,000.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.55501				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.60900				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.14500		106.36362	9.14500	106.51655				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.42000		102.80720	7.42000	102.78651				0.00	0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.25531				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.53000		100.81758	8.53000	100.79444				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000	0.00000	99.86448				0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.00000		109.77964	9.00000	107.32631				0.00	0	400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	100.20618			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		21.02358		100.00000	20.97152			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.49571			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.23000		100.81118		8.23000	100.78885			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.37000		104.95625		7.37000	104.93561			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.22000		108.51665		8.22000	108.49289			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.49518		100.89771	6.47932			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.58114		100.61875	6.56510			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.53208			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.57444			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.62358			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.63025		100.00000	0.62872			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.63025		100.00000	0.62872			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.58000		98.67741		8.58000	98.65452			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000		101.57824		7.59000	101.55768			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.66500		101.48251		8.66500	101.45873			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.45000		106.58263		8.45000	106.55827			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.40945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK13A	On 19/03/2024	Spot Bond	8.91500		107.27392		8.91500	107.24808			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.49803			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.81000		106.62828		8.81000	106.55254			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.42582			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.56082			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.06507			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.36296			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.51131			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.45789			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.54444			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.54799			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.24000		104.91661		7.24000	104.89600			0.00	0	790,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.88975			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.18000		115.31057		8.18000	115.28503			51,534,000,000.00	6,300,000	1,520,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.32500		37.87956		10.32500	37.86936			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.17000		102.24896		7.17000	102.22937			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.27608			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.15546			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.56500		104.17548		7.56500	104.15412			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.58919			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.58298			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.14530			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.42724			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.24999			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.19550			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	93.43999			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.16540			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.93797			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.90075			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	89.79635			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.47598			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.50828			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.76202			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.77490			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.09789			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.78278			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.76997			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.77013			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.79959			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	99.73496			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.49500	108.66508		9.49500	109.37887			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	99.73660			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.53000	107.38757		9.53000	108.28064			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	99.73496			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.76178			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.80141			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	99.73234			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	99.72908			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.96000		104.32850		7.96000	104.30600			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.06928			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	102.03227			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.56000		106.85861		9.56000	107.38934			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	103.37023			0.00	2,700,000,000	1,350,000,000.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	101.36581			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.17295			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	11.62000		111.45827		11.62000	100.56321			0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	103.94556			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.50760			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		104.79200		10.00000	104.76500			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.16000		168.42959		2.16000	168.41965			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.60000		96.08966		2.60000	138.59630			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.19500		108.65920		8.19500	108.63548			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00003			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.82500		107.18884		8.82500	107.41352			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.32417			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.42304			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.30687			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.31772			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.31123			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B10	On 22/05/2020	Spot Bond	9.02500	107.16616		9.02500	109.18045			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.31778			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.32421			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.31989			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.22500	107.14371		9.22500	107.36199			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.33295			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.32854			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.33071			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.41042			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.38419			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.33719			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.04000	114.43300		8.04000	114.40822			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.85000	120.37693		8.85000	120.34814			0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.05500	173.11097		2.05500	173.10126			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.59000	120.60459		9.59000	120.57356			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.50505			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.31884			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.71523			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.05994			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.27079			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.28907			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.35560			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.41742		100.00000	16.37765			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OCT1A1	On 18/10/2015	Spot Bond	100.00000		61.69154	100.00000	61.54209				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.26000		102.47326	7.26000	102.45318				22,506,000,000.00	3,100,000	7,863,100,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000	0.00000	100.29529				0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.34500		104.65874	9.34500	99.97430				0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		23.16424	100.00000	23.10812				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	95.57000				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.55625				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.90865				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.19451				0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		104.79200	10.00000	104.76500				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.03516				0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.13616				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.64324				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.66834				0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.03331				0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.10000		108.04427	9.10000	107.96141				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.86585				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.88970				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.90043				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	100.92427				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.02670				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.05051				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.90173				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R010P	On 21/12/2025	Spot Bond	7.57000	44.07145	7.57000	44.06251			0.00		0	0.00	
R158	On 15/09/2015	Spot Bond	6.27000	108.50168	6.27000	108.48318			1,148,065,215,000,000.00		83,104,500,000	17,700,010,000.00	
R158P	On 15/09/2015	Spot Bond	6.35500	95.35859	6.35500	95.34211			0.00		0	0.00	
R159	On 15/09/2016	Spot Bond	6.45500	114.76146	6.45500	114.74132			1,021,749,691,955,000.00		58,288,101,000	05,125,315,400.00	
R159P	On 15/09/2016	Spot Bond	6.28500	89.68264	6.28500	89.66731			0.00		0	0.00	
R186	On 21/12/2026	Spot Bond	7.78000	120.71938	7.75000	126.19676			0,691,628,285,402,000.00		74,245,280,900	35,610,691,100.00	
R187P	On 21/12/2026	Spot Bond	7.49000	41.29669	7.49000	41.28840			0.00		0	0.00	
R188P	On 21/12/2027	Spot Bond	7.41000	38.75650	7.41000	38.74879			0.00		0	0.00	
R197	On 07/12/2023	Spot Bond	1.65000	285.59896	1.65000	285.58608			1,746,102,270,000.00		1,058,243,800	36,507,463,300.00	
R201	On 21/12/2014	Spot Bond	5.67500	99.84476	5.65000	104.19758			0.00		0	0.00	
R202	On 07/12/2033	Spot Bond	1.69000	235.28596	1.68500	235.44724			6,059,449,708,000.00		3,585,473,200	75,496,769,300.00	
R2023	On 28/02/2023	Spot Bond	7.55000	103.37433	7.51500	103.56665			1,836,067,970,785,000.00		43,187,810,700	40,034,250,900.00	
R203	On 15/09/2017	Spot Bond	6.72000	105.76190	6.67000	105.86991			2,280,104,142,624,000.00		39,301,211,700	94,156,244,000.00	
R2030	On 31/01/2030	Spot Bond	8.11500	101.88322	8.11500	101.86120			463,545,258,843,000.00		57,122,028,200	98,799,270,600.00	
R2032	On 31/03/2032	Spot Bond	8.29500	101.20231	8.29500	101.17971			978,107,080,041,000.00		17,915,259,800	83,054,381,300.00	
R2037	On 31/01/2037	Spot Bond	8.38000	104.25384	8.38000	104.23059			319,906,166,476,000.00		38,174,960,200	12,045,800,000.00	
R204	On 21/12/2018	Spot Bond	6.97000	103.34866	6.93000	107.46268			1,664,846,109,921,000.00		38,858,839,300	86,404,323,100.00	
R2044	On 31/01/2044	Spot Bond	8.50500	105.77035	8.50500	105.74641			656,722,080,000,000.00		77,216,000,000	09,698,560,000.00	
R2048	On 28/02/2048	Spot Bond	8.49000	105.31208	8.49000	105.28788			1,291,705,482,258,000.00		52,144,344,200	70,144,923,000.00	
R207	On 15/01/2020	Spot Bond	7.18500	103.19886	7.14500	103.34783			1,130,208,865,495,500.00		57,301,164,300	45,389,460,400.00	
R208	On 31/03/2021	Spot Bond	7.34000	98.38588	7.30000	98.56216			763,247,388,986,000.00		03,984,657,900	83,482,258,300.00	
R209	On 31/03/2036	Spot Bond	8.32500	80.68195	8.31500	80.74723			3,948,877,656,180,000.00		74,339,658,400	22,688,371,100.00	
R210	On 31/03/2028	Spot Bond	1.65000	176.14912	1.67000	175.74313			25,641,077,550,000.00		15,540,047,000	42,761,807,100.00	
R211	On 31/01/2017	Spot Bond	1.00000	132.52390	1.00000	132.52031			36,805,300,000.00		36,805,300	76,509,909,500.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 31/01/2022	Spot Bond	1.62000		137.97046		1.62000	137.96441			64,134,180,000.00	39,589,000	73,306,645,800.00
R213	On 28/02/2031	Spot Bond	8.19500		91.33686		8.17000	91.52219			1,654,990,677,318,000.00	01,951,272,400	93,076,097,500.00
R214	On 28/02/2041	Spot Bond	8.40000		81.81149		8.40000	81.79289			3,696,108,066,000,000.00	40,012,865,000	05,639,859,500.00
R227C	On 15/03/2015	Spot Bond	6.51500		98.34985		6.51500	98.33259			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.35500		95.35859		6.35500	95.34211			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.27500		92.51221		6.27500	92.49642			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.28500		89.68264		6.28500	89.66731			0.00	0	0.00
R326C	On 21/12/2014	Spot Bond	5.65500		99.84531		5.65500	99.82987			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.42500		96.72023		6.42500	96.70352			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.29500		93.83117		6.29500	93.81528			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.27500		90.99490		6.27500	90.97954			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.33500		88.12281		6.33500	88.10779			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.64500		84.77149		6.64500	84.75635			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.69500		81.92543		6.69500	81.91069			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.93500		78.62549		6.93500	78.61084			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.91500		76.04970		6.91500	76.03557			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.89500		73.57252		6.89500	73.55889			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.88500		71.15521		6.88500	71.14205			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.10500		67.98374		7.10500	67.97078			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.08500		65.72795		7.08500	65.71545			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.22000		62.94143		7.22000	62.92924			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.19000		60.87216		7.19000	60.86041			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.16000		58.88798		7.16000	58.87666			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R342C	On 21/12/2022	Spot Bond	7.13000	56.98500	7.13000	56.97409				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.09000	55.20495	7.09000	55.19444				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.05000	53.50120	7.05000	53.49108				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.69000	48.72798	7.69000	48.71793				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.65000	47.10537	7.65000	47.09571				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.61000	45.55437	7.61000	45.54507				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.57000	44.07145	7.57000	44.06251				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.53000	42.65328	7.53000	42.64467				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.49000	41.29669	7.49000	41.28840				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.45000	39.99871	7.45000	39.99072				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.41000	38.75650	7.41000	38.74879				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.50391				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.36186				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.54189				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.36193				0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	100.00000	20.50832	100.00000	100.00000				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	21.61488	100.00000	21.56252				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	9.65054	100.00000	9.62716				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	26.36993	100.00000	26.30534				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	56.42094	100.00000	56.17283				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	17.55127	100.00000	17.32320				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.89161	100.00000	8.83366				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	14.44395	100.00000	14.25626				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	13.18959	100.00000	13.06776				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDF05U	On 04/12/2019	Spot Bond	100.00000		10.33558		100.00000	10.20127			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.68520			0.00	0	470,000,000.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.98042			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.23835			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.27434			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.28831			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.42459			0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.26232			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.28800			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.28890			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.72013			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.25162			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.75053			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.01909			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.04460			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.24676			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.03957			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.28499			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.07231			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	85.16497			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	82.26905			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	86.25972			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	84.88131			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.20534			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	100.00000		0.00000	83.13884			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	90.75629			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	106.45822		12.35000	106.42356			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.04608		100.00000	14.01206			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.14641			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.88968			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.73488			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	3.61572		100.00000	3.60676			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	24.55268		100.00000	24.49320			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	36.19413		100.00000	36.10644			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.83671		100.00000	12.82098			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	30.26147		100.00000	30.18815			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.01118			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	78.36929			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.60000	107.98101		8.60000	107.95603			24,080,000,000.00	2,800,000	830,000,000.00
RW23	On 10/12/2023	Spot Bond		8.76500	104.59695		8.76500	104.57231			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.40000	89.24507		9.40000	106.50496			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	96.79760			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.65500	106.14153		7.65500	106.11950			0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond		10.00000	104.79200		10.00000	104.76500			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.36438			0.00	30,000,000,000	10,000,000,000.00
SBK14	On 01/12/2017	Spot Bond		8.72000	102.67567		8.72000	102.65159			0.00	0	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
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	102.03710				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.17150				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000	0.00000	100.93488				0.00	0	420,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000	0.00000	101.08984				0.00	0	220,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.07099				0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	100.00000	0.00000	100.20924				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.92000	101.65430	6.92000	101.63562				0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.43000	101.32579	8.43000	101.30282				0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.73000	107.39169	7.73000	107.36919				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	107.21860	7.96000	107.19548				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.52000	107.55015	7.52000	107.52821				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.07000	102.39986	8.07000	102.37749				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.66500	107.44069	7.66500	107.41837				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.81500	107.32767	7.81500	107.30494				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.90501				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.47303				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.72000	104.84751	7.72000	104.82558				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.47640				0.00	0	600,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.66266				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	105.59518				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.77000	111.65000	8.77000	111.62382				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.65000	103.44060	9.65000	103.41367				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	100.52798				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.58179			0.00	25,000,000	25,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.55166			0.00	66,000,000	66,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.67709			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.51000	101.72027		8.51000	101.69685			151,478,000,000.00	17,800,000	1,750,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	16.59704	100.00000	16.56050				0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.05500	109.69629		9.05500	109.66989			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.08374			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.56500	100.43576		8.56500	100.41275			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.66000	90.36964		9.66000	90.34610			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.96384			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.40000	102.77078		9.40000	102.74499			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.83386			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.82901			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.55000	113.11751		9.55000	105.70374			0.00	0	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.00000	98.55279		9.00000	98.52882			0.00	0	180,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.45500	110.64441		7.45500	110.62241			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.18000	127.02875		2.18000	274.61596			8,611,000,000,000.00	3,950,000,000	4,450,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.64500	102.69199		1.64500	130.76467			329,000,000,000.00	200,000,000	900,000,000.00
SCM107	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	107.21202			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.19065			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHF01	On 15/12/2016	Spot Bond	100.00000		16.61346	100.00000	16.57277				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		165.06768	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.27000		115.08643	2.27000	129.09136				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		101.21993	6.50000	101.20214				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.18416				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.55744				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	103.09197				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.70000		104.04852	8.70000	104.02431				0.00	0	300,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.74737				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.54125				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.67122				0.00	0	0.00
SHS09	On 21/12/2014	Spot Bond	0.00000		100.00000	0.00000	101.52258				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		22.12096	100.00000	22.06737				0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		104.79220	10.00000	104.76480				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000	0.00000	99.96082				0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		81.10804	100.00000	80.87564				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000	0.00000	99.86172				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		25.08251	100.00000	25.02107				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		34.57446	100.00000	34.46532				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		29.37311	100.00000	29.27937				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.01000		105.29749	9.01000	105.22061				0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.15182				0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.60473				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SLI2	On 15/08/2016	Spot Bond	7.70500	106.06449		7.70500	106.04270			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.53000	103.79645		8.53000	103.27263			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.07000	102.39986		8.07000	102.37749			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.39124			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.58574			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.87688			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.37613			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.38624			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.60861			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.77000	107.02188		7.77000	106.99959			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.14158			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.40263			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.14845			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.85000	97.91341		8.85000	97.89012			107,085,000,000.00	12,100,000	350,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.19911			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.71379			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.96783			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.90800	91.07944		8.90800	91.05763			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.40000	93.37054		8.40000	93.34943			0.00	0	0.00
SSN006	On 21/12/2014	Spot Bond	6.89500	99.81145		6.89500	104.15857			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.40500	98.21573		8.40500	98.19376			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.83532			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.85000	102.93837		7.85000	102.91648			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.44000	110.56514		2.44000	110.97949			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN012		On 21/12/2018	Spot Bond	7.88000	100.26502	7.88000	104.16273			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	8.22500	100.33241	8.22500	100.31021			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.55000	106.42862	9.55000	111.63680			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.15801			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	9.52000	81.33899	9.52000	81.31811			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.00000	0.00000	101.07710			0.00	0	0.00
SSN025		On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.13305			0.00	0	0.00
SSN026		On 16/01/2019	Spot Bond	0.00000	100.00000	0.00000	101.10967			0.00	0	0.00
SSN027		On 25/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.70531			0.00	0	0.00
SSN028		On 16/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.24018			0.00	0	0.00
SSN029		On 07/12/2023	Spot Bond	100.00000	13.68244	100.00000	4.84711		825,747,300,000,000.00	8,257,473,000	8,257,473,000.00	
SY1138		On 02/02/2015	Spot Bond	0.00000	101.62434	0.00000	99.01918			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	100.00000			0.00	0	0.00
SY1186		On 27/01/2015	Spot Bond	100.00000	88.59223	100.00000	88.37772			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	100.00000	0.00000	100.01779			0.00	0	0.00
SY1192		On 13/02/2015	Spot Bond	0.00000	100.00000	0.00000	98.87955			0.00	0	0.00
SY1193		On 17/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.63399			0.00	0	0.00
SY1194		On 10/12/2014	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
SY1195		On 12/12/2014	Spot Bond	0.00000	100.00000	0.00000	99.96599			0.00	0	0.00
SY1196		On 17/02/2015	Spot Bond	0.00000	100.00000	0.00000	98.80767			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1199	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	98.69198			0.00	0	0.00
SY1200	On 18/12/2014	Spot Bond	0.00000		100.00000		0.00000	99.66037			0.00	0	0.00
SY1201	On 06/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.53821			0.00	500,000,000	500,000,000.00
SY1202	On 08/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.50389			0.00	0	0.00
SY1204	On 08/01/2015	Spot Bond	100.00000		92.87532		100.00000	92.63959		740,000,000,000,000.00		7,400,000,000	7,400,000,000.00
SY1205	On 09/03/2015	Spot Bond	100.00000		80.57395		100.00000	80.39648			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	100.00000		80.39648		100.00000	80.21978			0.00	0	0.00
SY1208	On 21/01/2015	Spot Bond	100.00000		89.90148		100.00000	89.68059			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.73000		106.88158		6.73000	106.86215			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.36000		106.25324		8.36000	106.22933			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		38.49041		100.00000	38.39717			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.97553			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.70874			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.15881			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.35291			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.78865			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.77738			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.35610			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.82309			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.70500		104.69693		7.70500	104.67543			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.02822			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.05570			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		103.09410		7.83000	103.07259			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.01309			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.04746			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.12803			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.01309			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.04746			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		83.26561		7.16000	102.81064			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.11476			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.10927			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.24095			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.22314			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.75948			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.69829			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.01172			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.05570			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		103.44819		8.73000	103.37616			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.00759			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.04746			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.40000		99.07793		8.40000	102.55966			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.01577			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.06430			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.11751			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.10241			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.11421			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.23821			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.23273				0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	95.04415				0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.66428				0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.66972				0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.66607				0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000	100.00000	0.00000	100.37866				0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.39128				0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.74500	102.64255	8.74500	103.86146				0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	100.26256				0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	100.27465				0.00	0	1,409,000,000.00
TH12A6	On 21/08/2019	Spot Bond	8.65500	105.10511	8.65500	100.08199				0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.42404				0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	100.29015				0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.46423				0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.31766				0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.62621				0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	100.42848				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.06570				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.58536	101.06155	6.56926				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.13126				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	100.97769				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.18612				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000	0.00000	101.76491				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.34102			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.04490			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.05876			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.04490			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.05876			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.06570			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.03658			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.05876			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.13500			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.13500			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.13500			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.24582			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.27351			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.23890			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.79167			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.82615			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.81236			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.40000		103.04608		7.40000	103.02577			0.00	0	630,000,000.00
TL20	On 22/02/2020	Spot Bond	9.09500		92.36894		9.09500	92.31660			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		104.79200		10.00000	104.76500			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.60000		104.93525		7.60000	104.91362			12,160,000,000.00	1,600,000	27,110,000,000.00
TN20	On 17/09/2020	Spot Bond	8.98000		109.16262		8.98000	109.13613			294,164,146,000.00	32,757,700	20,312,808,100.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.20156		100.00000	1.19781			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN23	On 06/11/2023	Spot Bond	9.22000	110.48140		9.22000	110.45389			0.00	0	11,600,000,000.00
TN25	On 19/08/2025	Spot Bond	9.43500	103.34888		9.43500	103.32300			2,641,800,000,000.00	280,000,000	17,600,000,000.00
TN27	On 14/11/2027	Spot Bond	9.52000	96.09557		9.52000	96.07088			9,718,016,000,000.00	1,020,800,000	9,110,000,000.00
TN30	On 09/10/2030	Spot Bond	9.81500	114.26105		9.81500	107.20803			0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.31000	112.96660		10.31000	105.75045			0.00	0	0.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.99997			0.00	2,600,000,000	1,300,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.83680			0.00	0	1,100,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.47838			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.49025			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.49143			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.54978			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.67076			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	100.49086			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.36911			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	104.79200		10.00000	104.76500			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.30226			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.32884			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.15559			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.23120			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.29491		10.00000	100.26806			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.28756		9.75000	100.26138			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.28809		100.00000	10.26156			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.89965			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.89349			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.89008			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.88939			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.87027			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.82793			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	13.09454		100.00000	13.03696			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.28970			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.90750			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	97.63443			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.41536			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.18575			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.94052			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.69810			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	96.97040			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	96.70322			0.00	0	0.00
TSP169	On 08/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.49918			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.07139			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	95.88583			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	95.58878			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	95.27434			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	94.99696			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.25544			0.00	0	0.00
TSP176	On 02/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.61789			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.15494			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	93.93457			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	93.49817			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	12.85408		100.00000	12.82295			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	93.26383		100.00000	93.03354			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	76.03306		100.00000	75.40984			0.00	0	0.00
TWC068	On 12/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.99555			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.64976			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.36604			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.29012			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.17530			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.05411			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.26437			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.24675			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.22912			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.30351			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.25761			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.31090			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.23518			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.70000	112.38526		8.70000	112.35882			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.35115			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.36679			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.61552			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.63488			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.63576			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.47882			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.51818			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.84500	108.15434		6.84500	108.13424			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.49000	242.46011		1.49000	242.45032			0.00	0	5,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.59000	101.42362		6.59000	101.40584			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.17000	104.38509		7.17000	104.36477			0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.48500	105.97824		7.48500	105.95673			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.77000	105.71025		7.77000	105.68799			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.84000	106.11318		7.84000	106.09064			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.22000	96.66149		6.22000	96.64540			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.15000	94.95628		6.15000	94.94048			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.22000	96.64540		6.22000	96.62932			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.87500	72.28674		6.87500	72.27324			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	55.18950		100.00000	55.08479			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	29.21250		100.00000	29.15707			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>69,475,544,050,384,000.00</b>	<b>13,793,619,300</b>	<b>02,442,965,400.00</b>
<b>Grand Total:</b>										<b>69,475,568,287,310,700.00</b>	<b>13,795,870,997</b>	<b>02,447,546,217.00</b>