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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 13/01/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 19/01/2015	Any day expiry		11.52310	11.52310		11.52750	11.52750		10.41	0.00	0	0.00
\$ / R	On 19/01/2015	Any day expiry	11.53	Put	66.73080	0.06673	71.63990	0.07164	66.731	10.72	0.00	0	4,000.00
\$ / R	On 22/01/2015	Any day expiry		11.52750	11.52750		11.53190	11.53190		11.42	0.00	0	0.00
\$ / R	On 22/01/2015	Any day expiry	11.63	Call	45.51900	0.04552	53.47110	0.05347	45.519	12.05	0.00	0	5,000.00
\$ / R	On 28/01/2015	Any day expiry		11.53820	11.53820		11.54320	11.54320		11.68	0.00	0	3,432.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	2.06140	0.00206	2.81360	0.00281	2.061	15.31	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.15	Put	14.76600	0.01477	16.79900	0.01680	14.766	13.28	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	11.45	Call	161.87350	0.16187	170.11730	0.17012	161.874	12.08	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	0.09540	0.00010	0.12940	0.00013	0.095	31.54	0.00	0	300.00
\$ / R	On 30/01/2015	Any day expiry		11.54190	11.54190		11.54690	11.54690		11.86	0.00	0	268.00
\$ / R	On 30/01/2015	Any day expiry	11.62	Call	87.14570	0.08715	93.24560	0.09325	87.146	12.26	0.00	0	10,000.00
\$ / R	On 30/01/2015	Any day expiry	11.64	Call	80.60760	0.08061	86.30650	0.08631	80.608	12.38	0.00	0	10,000.00
\$ / R	On 25/02/2015	Any day expiry		11.59040	11.59040		11.59580	11.59580		12.17	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	8.87540	0.00888	9.49420	0.00949	8.875	12.21	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	36.82180	0.03682	37.76120	0.03776	36.822	11.30	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	188.52260	0.18852	195.49540	0.19550	188.523	12.17	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	0.82410	0.00082	0.98780	0.00099	0.824	23.40	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry		11.59230	11.59230		11.59770	11.59770		12.19	0.00	0	0.00

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 27/02/2015	Any day expiry		11.59420	11.59420		11.59960	11.59960		12.22	3,342,487.30	289	974.00
\$ / R	On 12/03/2015	Any day expiry		11.61870	11.61870		11.62430	11.62430		12.22	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future		11.62620	11.62620		11.63200	11.63200		12.42	292,561,696.80	25,164	1,169,805.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	2.27940	0.00228	2.41180	0.00241	2.279	14.73	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	3.62240	0.00362	3.78740	0.00379	3.622	13.56	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	5.61850	0.00562	5.81600	0.00582	5.619	12.59	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	11.09640	0.01110	11.46660	0.01147	11.096	12.10	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	13.21300	0.01321	13.64390	0.01364	13.213	11.98	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	15.17130	0.01517	15.65550	0.01566	15.171	11.88	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	15.70150	0.01570	16.19930	0.01620	15.702	11.85	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	22.03260	0.02203	22.68340	0.02268	22.033	11.60	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	656.83560	0.65684	663.46240	0.66346	656.836	11.34	0.00	0	25,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	456.18030	0.45618	463.36280	0.46336	456.180	11.62	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	95.00390	0.09500	96.47430	0.09647	95.004	11.72	0.00	0	12,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Put	130.30570	0.13031	131.89670	0.13190	130.306	11.92	0.00	0	1,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	356.50570	0.35651	363.89670	0.36390	356.506	11.92	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	138.22330	0.13822	139.82750	0.13983	138.223	11.96	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	154.91950	0.15492	156.53830	0.15654	154.920	12.04	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.50	Put	172.76430	0.17276	174.38310	0.17438	172.764	12.12	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	277.95010	0.27795	285.35050	0.28535	277.950	12.20	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	272.87300	0.27287	280.26610	0.28027	272.873	12.22	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	196.67300	0.19667	198.26610	0.19827	196.673	12.22	0.00	0	200.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	248.53960	0.24854	255.88000	0.25588	248.540	12.32	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.61	Put	227.67970	0.22768	229.20820	0.22921	227.680	12.34	0.00	0	1,070.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	294.03060	0.29403	295.24590	0.29525	294.031	12.73	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	190.14720	0.19015	197.04430	0.19704	190.147	12.86	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	160.16890	0.16017	166.64680	0.16665	160.169	13.30	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	428.41910	0.42842	428.82700	0.42883	428.419	13.57	3,213,143.25	7,500	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.99	Call	126.37490	0.12637	132.21610	0.13222	126.375	13.92	0.00	0	1,070.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	124.27900	0.12428	130.07310	0.13007	124.279	13.96	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	498.07900	0.49808	498.07310	0.49807	498.079	13.96	0.00	0	598.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	114.35760	0.11436	119.92130	0.11992	114.358	14.19	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	57.12920	0.05713	60.84380	0.06084	57.129	16.23	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	930.92920	0.93093	928.84380	0.92884	930.929	16.23	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	51.09450	0.05109	54.54430	0.05454	51.094	16.60	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	49.04210	0.04904	52.39740	0.05240	49.042	16.74	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	37.07730	0.03708	39.84550	0.03985	37.077	17.68	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	26.15270	0.02615	28.36490	0.02836	26.153	18.43	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	4.75840	0.00476	5.35250	0.00535	4.758	21.52	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry		11.64740	11.64740		11.65310	11.65310		12.59	0.00	0	2,853.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	19.75940	0.01976	20.64050	0.02064	19.759	11.73	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	44.16210	0.04416	45.10570	0.04511	44.162	11.44	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	66.32270	0.06632	67.48970	0.06749	66.323	11.62	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	278.65280	0.27865	285.98360	0.28598	278.653	12.51	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	203.64900	0.20365	210.50680	0.21051	203.649	13.26	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	1.29890	0.00130	1.65250	0.00165	1.299	20.19	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry		11.65700	11.65700		11.66280	11.66280		12.57	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	82.87120	0.08287	84.06390	0.08406	82.871	11.72	0.00	0	22,187.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	117.74020	0.11774	123.20750	0.12321	117.740	15.01	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.70890	11.70890	11.71500	11.71500		12.90	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	35.03570	0.03504	35.22000	0.03522	35.036	11.89	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	89.48430	0.08948	90.96770	0.09097	89.484	11.71	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	229.78450	0.22978	236.45620	0.23646	229.785	14.06	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	32.16580	0.03217	31.53370	0.03153	32.166	27.53	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.76490	11.76490	11.77140	11.77140		13.17	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	48.66330	0.04866	49.54210	0.04954	48.663	12.04	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	67.34460	0.06734	68.56060	0.06856	67.345	11.92	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	105.96850	0.10597	107.76120	0.10776	105.969	11.74	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	328.29290	0.32829	335.22610	0.33523	328.293	13.71	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	243.63850	0.24364	249.43530	0.24944	243.638	14.85	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	48.48280	0.04848	48.81100	0.04881	48.483	27.72	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			11.79000	11.79000	11.79660	11.79660		13.35	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.79580	11.79580	11.80250	11.80250		13.36	13,930,839.80	1,181	79,960.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	48.08260	0.04808	49.13960	0.04914	48.083	12.19	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	50.31310	0.05031	51.40820	0.05141	50.313	12.17	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	56.26720	0.05627	57.45850	0.05746	56.267	12.13	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	82.69380	0.08269	84.25960	0.08426	82.694	11.99	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	86.16240	0.08616	87.77080	0.08777	86.162	11.97	861,624.00	10,000	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	201.21990	0.20122	202.97030	0.20297	201.220	12.33	0.00	0	4,800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	245.33720	0.24534	246.84320	0.24684	245.337	12.59	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	489.96730	0.48997	497.86510	0.49787	489.967	12.84	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	466.08730	0.46609	473.81010	0.47381	466.087	12.97	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Call	400.91910	0.40092	408.06660	0.40807	400.919	13.36	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	257.22870	0.25723	262.41580	0.26242	257.229	15.15	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	208.19360	0.20819	212.49370	0.21249	208.194	16.07	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	197.13890	0.19714	201.23050	0.20123	197.139	16.32	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	150.60360	0.15060	153.71410	0.15371	150.604	17.61	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	129.10190	0.12910	131.76800	0.13177	129.102	18.32	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	110.40760	0.11041	112.66080	0.11266	110.408	19.10	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.82280	11.82280	11.82970	11.82970		13.36	0.00	0	1,636.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	61.70900	0.06171	62.96780	0.06297	61.709	12.15	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	122.15950	0.12216	125.83930	0.12584	122.160	11.85	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	252.35570	0.25236	257.17680	0.25718	252.356	15.68	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	57.14570	0.05715	58.38290	0.05838	57.146	27.37	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.88670	11.88670	11.89410	11.89410		13.73	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	72.89820	0.07290	74.70670	0.07471	72.898	12.15	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	139.28650	0.13929	141.60100	0.14160	139.286	12.02	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	269.54920	0.26955	273.15880	0.27316	269.549	16.45	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	71.85050	0.07185	71.90270	0.07190	71.851	26.96	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.94320	11.94320	11.95110	11.95110		13.93	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	81.46740	0.08147	82.86230	0.08286	81.467	12.14	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	151.93150	0.15193	153.43140	0.15343	151.931	12.13	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	279.57680	0.27958	281.96940	0.28197	279.577	17.20	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	82.35280	0.08235	81.93070	0.08193	82.353	26.96	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			11.97040	11.97040	11.97860	11.97860		13.91	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.97820	11.97820	11.98640	11.98640		13.91	598,910.00	50	26,783.00

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\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	59.18230	0.05918		60.14010	0.06014		59.182	12.44	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,440.96870	1.44097		1,450.09970	1.45010		1,440.969	12.37	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	118.36900	0.11837		119.71130	0.11971		118.369	12.11	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,100.69450	1.10069		1,110.11280	1.11011		1,100.694	12.11	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	122.49450	0.12249		123.71280	0.12371		122.495	12.11	0.00	0	44,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	194.85840	0.19486		193.69620	0.19370		194.858	12.11	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	278.94910	0.27895		280.77680	0.28078		278.949	12.56	0.00	0	15,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	298.10270	0.29810		299.54230	0.29954		298.103	12.68	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	539.09450	0.53909		544.66900	0.54467		539.094	14.07	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	398.55350	0.39855		401.97930	0.40198		398.553	15.67	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	296.38030	0.29638		298.28220	0.29828		296.380	17.41	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	193.70650	0.19371		193.99090	0.19399		193.707	20.06	0.00	0	105,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	173.12550	0.17313		173.19270	0.17319		173.125	20.90	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	168.28320	0.16828		170.94600	0.17095		168.283	22.14	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.00540	12.00540		12.01390	12.01390			14.06	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	87.86940	0.08787		89.12800	0.08913		87.869	12.04	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	161.51150	0.16151		162.51060	0.16251		161.511	12.13	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	235.47120	0.23547		235.99220	0.23599		235.471	12.20	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	289.74260	0.28974		291.14410	0.29114		289.743	17.98	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	212.21420	0.21221		212.55750	0.21256		212.214	19.98	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	94.46970	0.09447		93.76170	0.09376		94.470	26.75	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.06430	12.06430		12.07330	12.07330			14.21	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	96.72280	0.09672		98.00910	0.09801		96.723	12.11	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	170.46590	0.17047		171.85950	0.17186		170.466	12.17	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	298.97830	0.29898		299.85540	0.29986		298.978	18.64	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	110.87940	0.11088		109.70120	0.10970		110.879	26.58	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.11990	12.11990		12.12920	12.12920			14.33	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	104.98520	0.10499		108.18850	0.10819		104.985	12.20	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	177.53210	0.17753		179.58770	0.17959		177.532	12.20	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	306.51040	0.30651		307.01410	0.30701		306.510	19.26	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	111.72900	0.11173		109.62280	0.10962		111.729	26.61	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.14570	12.14570		12.15510	12.15510			14.45	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.15170	12.15170		12.16110	12.16110			14.45	0.00	0	36,332.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	130.98530	0.13099		134.24250	0.13424		130.985	12.03	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,332.68530	1.33269		1,345.34250	1.34534		1,332.685	12.03	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,294.12870	1.29413		1,306.76370	1.30676		1,294.129	12.07	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,146.68410	1.14668		1,159.06990	1.15907		1,146.684	12.24	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,010.56190	1.01056		1,022.45070	1.02245		1,010.562	12.41	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	344.40600	0.34441		345.99980	0.34600		344.406	12.73	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	453.47870	0.45348		456.31270	0.45631		453.479	16.91	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	435.50010	0.43550		437.97410	0.43797		435.500	17.19	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	418.73930	0.41874		420.87230	0.42087		418.739	17.47	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	382.01690	0.38202		383.43020	0.38343		382.017	18.12	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	278.92380	0.27892		278.42570	0.27843		278.924	20.48	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry			12.17150	12.17150		12.18100	12.18100			14.42	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	112.00730	0.11201		115.97770	0.11598		112.007	12.27	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	182.34870	0.18235		184.95380	0.18495		182.349	12.19	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	311.62700	0.31163		311.61780	0.31162		311.627	19.87	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	107.98900	0.10799	107.70610	0.10771	107.989	26.34	0.00	0	300.00
\$ / R	On 11/03/2016	Any day expiry			12.34050	12.34050	12.34900	12.34900		14.99	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.34690	12.34690	12.35540	12.35540		14.98	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.53220	12.53220	12.53870	12.53870		15.43	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.54070	12.54070	12.54710	12.54710		15.43	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			12.74100	12.74100	12.74530	12.74530		15.75	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.74950	12.74950	12.75370	12.75370		15.75	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			12.93270	12.93270	12.93490	12.93490		16.00	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			12.94330	12.94330	12.94550	12.94550		16.00	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.62620	11.62620	11.63200	11.63200		12.62	1,360,265.40	117	1,563.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	43,450.39010	0.43450	44,175.12340	0.44175	43,450.390	11.65	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.79580	11.79580	11.80250	11.80250		13.36	0.00	0	116.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.97820	11.97820	11.98640	11.98640		13.91	119,782.00	10	20.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.15170	12.15170	12.16110	12.16110		14.45	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry			17.46910	17.46910	17.49580	17.49580		9.76	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	755.03530	0.75504	732.98740	0.73299	755.035	13.26	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	1,031.93180	1.03193	1,007.19440	1.00719	1,031.932	14.22	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,161.42470	1.16142	1,136.03600	1.13604	1,161.425	14.61	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	0.00860	0.00001	0.02300	0.00002	0.009	28.55	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	0.00000	0.00000	0.11800	0.00012	0.000	24.40	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	0.00000	0.00000	0.12270	0.00012	0.000	24.27	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.60910	17.60910	17.63740	17.63740		11.69	10,829,596.50	615	32,880.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	44.22300	0.04422	51.74690	0.05175	44.223	10.67	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	98.08470	0.09808	104.23110	0.10423	98.085	10.99	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	43.01570	0.04302	50.75600	0.05076	43.016	13.74	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	27.21620	0.02722	32.31290	0.03231	27.216	13.90	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	16.49890	0.01650	18.99870	0.01900	16.499	14.78	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			17.85370	17.85370	17.88360	17.88360		13.19	0.00	0	6,057.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.12070	18.12070	18.15300	18.15300		13.47	0.00	0	1,020.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.37990	18.37990	18.41370	18.41370		14.21	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09808	0.09808	0.09836	0.09836		14.79	0.00	0	3,826.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09961	0.09961	0.09989	0.09989		14.38	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10128	0.10128	0.10159	0.10159		15.40	0.00	0	0.00
€ / R	On 21/01/2015	Any day expiry			13.55810	13.55810	13.67470	13.67470		10.25	0.00	0	0.00
€ / R	On 21/01/2015	Any day expiry	13.90	Call	10.17410	0.01017	28.74270	0.02874	10.174	12.40	0.00	0	10,000.00
€ / R	On 23/01/2015	Any day expiry			13.56190	13.56190	13.60110	13.60110		10.94	0.00	0	0.00
€ / R	On 23/01/2015	Any day expiry	13.57	Call	95.08750	0.09509	0.00000	0.00000	95.088	11.06	678,500.00	5,000	5,000.00
€ / R	On 23/02/2015	Any day expiry			13.63820	13.63820	13.73680	13.73680		12.05	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	48.18480	0.04818	60.97820	0.06098	48.185	14.94	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	819.98480	0.81998	734.17820	0.73418	819.985	14.94	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.68280	13.68280	13.78210	13.78210		12.29	1,792,446.80	131	78,822.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	147.73180	0.14773	112.97160	0.11297	147.732	11.93	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	347.91540	0.34792	283.69080	0.28369	347.915	12.64	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	487.90660	0.48791	415.10750	0.41511	487.907	13.33	0.00	0	12,800.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	502.86120		0.50286		429.33020	0.42933	502.861	13.40	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	684.97960		0.68498		604.45800	0.60446	684.980	14.19	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	44.58860		0.04459		52.59840	0.05260	44.589	17.00	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	42.12790		0.04213		49.79910	0.04980	42.128	17.20	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	32.98200		0.03298		39.94090	0.03994	32.982	17.85	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	31.82660		0.03183		38.62100	0.03862	31.827	17.94	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	30.72030		0.03072		37.35620	0.03736	30.720	18.04	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	30.36200		0.03036		36.94640	0.03695	30.362	18.07	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	28.97930		0.02898		35.36350	0.03536	28.979	18.20	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	24.71450		0.02471		30.46730	0.03047	24.714	18.66	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			13.86850		13.86850		13.96990	13.96990		12.92	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	280.06360		0.28006		304.30580	0.30431	280.064	14.52	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.89540		13.89540		13.99700	13.99700		13.08	1,667,448.00	120	11,354.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	219.67620		0.21968		180.39260	0.18039	219.676	12.09	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	159.67210		0.15967		171.72490	0.17172	159.672	17.16	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.13010		14.13010		14.23440	14.23440		13.64	0.00	0	6,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.36040		14.36040		14.46770	14.46770		13.97	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	483.41150		0.48341		433.31840	0.43332	483.412	12.83	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	344.01630		0.34402		355.02540	0.35503	344.016	18.75	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			553.76000		553.76000		556.58100	556.58100			0.00	0	0.00
AL12	On 07/05/2015	Index Future			562.49100		562.49100		565.35700	565.35700			0.00	0	0.00
AL37	On 05/02/2015	Index Future			455.47400		455.47400		455.18700	455.18700			0.00	0	116.00
AL37	On 07/05/2015	Index Future			462.65500		462.65500		462.36500	462.36500			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			544.46800		544.46800		544.30400	544.30400			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			553.05200		553.05200		552.88700	552.88700			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			495.83400		495.83400		496.66600	496.66600			39,666,720.00	8	770.00
ALBI	On 07/05/2015	Index Future			503.65100		503.65100		504.49800	504.49800			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			512.17400		512.17400		513.04300	513.04300			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.42740		9.42740		9.44480	9.44480		11.53	94,274.00	10	22,579.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	164.74760		0.16475		156.04460	0.15604	164.748	11.51	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	87.61430		0.08761		92.67300	0.09267	87.614	12.35	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	20.50000		0.02050		22.71970	0.02272	20.500	13.70	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.50620		9.50620		9.52460	9.52460		10.91	0.00	0	7,870.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.59530		9.59530		9.61500	9.61500		11.57	0.00	0	750.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.68510		9.68510		9.70530	9.70530		12.26	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.72660		9.72660		9.75700	9.75700		10.77	0.00	0	75.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.84830		9.84830		9.87950	9.87950		11.18	0.00	0	0.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			177.70140		177.70140		184.02110	184.02110			0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CHF / R	On 16/03/2015	Foreign Exchange Future	11.39530		11.39530		11.48070	11.48070		13.02	0.00	0	2,308.00
CHF / R	On 12/06/2015	Foreign Exchange Future	11.58870		11.58870		11.67670	11.67670		13.76	0.00	0	6,452.00
CNH / R	On 16/03/2015	Foreign Exchange Future	1.86480		1.86480		1.86380	1.86380		11.53	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future	1.87720		1.87720		1.87550	1.87550		12.24	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 05/02/2015	Bond Future	124.79351		124.79351		124.80014	124.80014			0.00	0	0.00
EL28	On 07/05/2015	Bond Future	125.26268		125.26268		125.26975	125.26975			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 05/02/2015	Bond Future	9.11766		88.69337		9.06812	89.08633			0.00	0	6,576.00
ES33	On 07/05/2015	Bond Future	9.19101		86.30499		9.13993	86.70446			0.00	0	0.00
ES33	On 06/08/2015	Bond Future	9.25355		87.78260		9.20074	88.19035			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	493.07800		493.07800		493.59100	493.59100			0.00	0	442.00
GOVI	On 07/05/2015	GOVI	500.85200		500.85200		501.37400	501.37400			0.00	0	131.00
GOVI	On 06/08/2015	GOVI	509.32800		509.32800		509.86700	509.86700			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	117.84690		117.84690		118.01490	118.01490			0.00	0	16.00
I2025	On 07/05/2015	Bond Future	119.71548		119.71548		119.88653	119.88653			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 05/02/2015	Bond Future	126.71792		126.71792		126.72594	126.72594			0.00	0	3,741.00
I2038	On 07/05/2015	Bond Future	128.72713		128.72713		128.73567	128.73567			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	128.08460		128.08460		128.09236	128.09236			0.00	0	5,889.00
I2046	On 07/05/2015	Bond Future	128.74666		128.74666		128.75467	128.75467			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2050	On 05/02/2015		Bond Future	136.19366	136.19366		136.20172	136.20172			0.00	0	2,753.00
I2050	On 07/05/2015		Bond Future	138.35319	138.35319		138.36164	138.36164			0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 05/02/2015		Index Future	224.82300	224.82300		224.76700	224.76700			0.00	0	1,093.00
IGOV	On 07/05/2015		Index Future	228.38600	228.38600		228.32900	228.32900			0.00	0	82.00
IGOV	On 06/08/2015		Index Future	232.27000	232.27000		232.21500	232.21500			0.00	0	0.00
ILBI	On 05/02/2015		Index Future	609.07700	609.07700		608.92600	608.92600			12,181,540.00	2	159.00
ILBI	On 07/05/2015		Index Future	618.94100	618.94100		618.79000	618.79000			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015		Jibar Tradeable Future	6.13000	93.87000		6.13000	93.87000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015		Jibar Tradeable Future	6.13000	93.87000		6.14000	93.86000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.13000	93.87000		6.16000	93.84000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	6.16000	93.84000		6.18000	93.82000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.18000	93.82000		6.20000	93.80000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.20000	93.80000		6.22000	93.78000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.28000	93.72000		6.29000	93.71000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.41000	93.59000		6.41000	93.59000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.54000	93.46000		6.53000	93.47000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	6.65000	93.35000		6.64000	93.36000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	6.76000	93.24000		6.75000	93.25000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	6.86000	93.14000		6.86000	93.14000			0.00	0	0.00
KES / R	On 16/03/2015		Foreign Exchange Future	0.12470	0.12470		0.12690	0.12690			0.00	0	8.00
NGN / R	On 16/03/2015		Foreign Exchange Future	0.05810	0.05810		0.05780	0.05780		21.17	0.00	0	332.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05230	0.05230		0.05230	0.05230			0.00	0	56,554.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.17690	1.17690		1.18480	1.18480			11,769.00	10	206.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.17800	1.17800		1.18590	1.18590			176,700.00	150	150.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.17960	1.17960		1.18750	1.18750			0.00	0	0.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.18180	1.18180		1.18970	1.18970			0.00	0	0.00
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	7.58874	123.95550		7.58423	123.99559		7.58	249,150,555.00	2,010	28,599.00
R186	On 05/02/2015	8.00	Put	62.04000	0.06204		65.74000	0.06574	62.040	7.58	0.00	0	6,500.00
R186	On 05/02/2015	8.05	Put	40.40000	0.04040		43.31000	0.04331	40.400	7.60	0.00	0	6,500.00
R186	On 05/02/2015	9.00	Put	0.00000	0.00000		0.00000	0.00000	0.000	8.07	0.00	0	9,600.00
R186	On 07/05/2015		Bond Future	7.63163	125.91082		7.62691	125.95196		7.76	0.00	0	170.00
R186	On 07/05/2015	7.80	Put	1,521.96000	1.52196		1,515.28000	1.51528	1,521.960	7.78	0.00	0	300.00
R186	On 06/08/2015		Bond Future	7.65935	122.76597		7.65423	122.80977		8.13	0.00	0	0.00
R186	On 06/08/2015	8.90	Put	324.83000	0.32483		324.05000	0.32405	324.830	8.56	0.00	0	2,500.00
R186	On 05/11/2015		Bond Future	7.66947	124.97101		7.66386	125.01819		7.89	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 05/11/2015	Bond Future	9.00	Put	534.95000		0.53495		532.65000	0.53265	534.950	8.34	0.00	0	2,600.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 05/02/2015	Bond Future			286.45249		286.45249		286.05140	286.05140			0.00	0	898.00
R197	On 07/05/2015	Bond Future			290.99436		290.99436		290.58781	290.58781			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 05/02/2015	Bond Future			236.86286		236.86286		236.87761	236.87761			0.00	0	50,884.00
R202	On 07/05/2015	Bond Future			240.61874		240.61874		240.63447	240.63447			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			7.29925		106.19111		7.33018	106.00236		5.75	212,382,220.00	2,000	9,167.00
R2023	On 07/05/2015	Bond Future			7.33679		103.94252		7.36899	103.75110		6.12	0.00	0	0.00
R2023	On 06/08/2015	Bond Future			7.35579		105.72164		7.38912	105.52865		6.16	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	55.91000		0.05591		62.35000	0.06235	55.910	6.54	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 05/02/2015	Bond Future			6.52349		107.41864		6.50853	107.45470		1.85	0.00	0	14,991.00
R203	On 05/02/2015	Bond Future	7.69	Call	2,764.06000		2.76406		2,800.12000	2.80012	2,764.060	2.04	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.53899		104.94690		6.52212	104.98387		1.88	0.00	0	0.00
R203	On 06/08/2015	Bond Future			6.49083		106.74357		6.47089	106.78288		1.78	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 05/02/2015	Bond Future			8.04501		99.82918		8.00525	100.17159			99,829,180.00	1,000	3,666.00
R2030	On 07/05/2015	Bond Future			8.09496		101.40413		8.05393	101.75236			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			8.20573		103.40155		8.15593	103.85838			0.00	0	15.00
R2032	On 07/05/2015	Bond Future			8.25601		100.87780		8.20470	101.34221			0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.29463		102.60518		8.24163	103.07917			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			8.29969		102.23955		8.24483	102.80086			143,033,130.45	1,399	34,604.00
R2037	On 07/05/2015	Bond Future			8.34901		103.85257		8.29261	104.42297			0.00	0	500.00
R2037	On 06/08/2015	Bond Future			8.38879		101.37043		8.33064	101.95237			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 05/02/2015	Bond Future			6.78893		105.15991		6.78947	105.15805		2.92	0.00	0	10,492.00
R204	On 07/05/2015	Bond Future			6.82335		106.81873		6.82382	106.81721		2.89	0.00	0	100.00
R204	On 06/08/2015	Bond Future			6.82096		104.60885		6.82091	104.60900		2.99	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R204	On 06/08/2015	Bond Future	8.41	Put	27.39000		0.02739		27.78000	0.02778	27.390	3.21	0.00	0	699.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 05/02/2015	Bond Future			8.42447		103.74734		8.35954	104.47245			0.00	0	6,042.00
R2044	On 07/05/2015	Bond Future			8.47322		105.38414		8.40653	106.12099			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.51313		102.80296		8.44449	103.55424			0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			8.39954		107.82914		8.33461	108.58041			161,743,710.00	1,500	41,726.00
R2048	On 07/05/2015	Bond Future			8.44378		105.10007		8.37714	105.86363			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.47879		106.89916		8.41031	107.67736			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			6.96973		101.66537		6.98556	101.59984		3.87	0.00	0	36,436.00
R207	On 07/05/2015	Bond Future			7.01076		103.26904		7.02751	103.20284		3.85	0.00	0	0.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,914.78000		2.91478		2,857.75000	2.85775	2,914.780	3.98	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.02340		101.39262		7.04085	101.32691		3.99	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	2,201.16000		2.20116		2,157.46000	2.15746	2,201.160	4.05	0.00	0	70.00
R207	On 05/11/2015	Bond Future			6.99700		103.21365		7.01502	103.14895		3.88	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	2,343.04000		2.34304		2,302.06000	2.30206	2,343.040	3.92	0.00	0	53.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 05/02/2015	Bond Future			7.09870		100.74461		7.12459	100.61902		4.70	0.00	0	50,770.00
R208	On 07/05/2015	Bond Future			7.13619		98.93438		7.16337	98.80710		4.91	0.00	0	0.00
R208	On 06/08/2015	Bond Future			7.15064		100.62822		7.17893	100.50040		4.91	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	38.79000		0.03879		42.80000	0.04280	38.790	5.23	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.13862		99.03261		7.16798	98.90458		4.93	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	232.77000		0.23277		247.68000	0.24768	232.770	5.24	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 05/02/2015	Bond Future			8.21366		82.72611		8.16383	83.14938		11.35	413,630,550.00	5,000	19,091.00
R209	On 07/05/2015	Bond Future			8.25721		80.88341		8.20605	81.31366		12.37	0.00	0	0.00
R209	On 06/08/2015	Bond Future			8.29047		82.26835		8.23784	82.70728		12.56	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	190.39000		0.19039		170.28000	0.17028	190.390	13.25	0.00	0	2,914.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 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		177.22353	177.22353		177.23456	177.23456			0.00	0	628.00
R210	On 07/05/2015	Bond Future		177.95846	177.95846		177.97023	177.97023			0.00	0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 05/02/2015	Bond Future		131.12042	131.12042		131.13036	131.13036			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future		133.19949	133.19949		133.21005	133.21005			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		137.21841	137.21841		137.13913	137.13913			0.00	0	1,621.00
R212	On 07/05/2015	Bond Future		139.39416	139.39416		139.31409	139.31409			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		8.08009	93.52740		8.04035	93.85785		9.70	280,582,200.00	3,000	20,708.00
R213	On 07/05/2015	Bond Future		8.12506	91.45874		8.08415	91.79469		10.55	0.00	0	0.00
R213	On 06/08/2015	Bond Future		8.15881	93.02417		8.11653	93.36741		10.68	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 05/02/2015	Bond Future		8.30897	83.76094		8.24907	84.29929		12.01	0.00	0	13,407.00
R214	On 07/05/2015	Bond Future		8.35121	81.79140		8.28979	82.33844		13.11	0.00	0	0.00
R214	On 06/08/2015	Bond Future		8.38413	83.19140		8.32102	83.74920		13.32	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 16/03/2015	Foreign Exchange Future		21,014.49000	21,014.49000		21,081.12000	21,081.12000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future		5.02660	5.02660		5.01720	5.01720		10.06	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future		5.01780	5.01780		5.00590	5.00590		9.16	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future		1.71380	1.71380		1.72160	1.72160			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future		1.67980	1.67980		1.68780	1.68780			0.00	0	0.00

**Total for Derivatives :** **1,943,439,288.30**    **66,266**    **3 822 197.00**

**i-Bonds**

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA02	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.31352			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.70500	102.71511		6.70500	102.69663			14,804,640,000,000.00	2,208,000,000	1,104,000,000.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.45167			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	7.96500	107.51287		7.96500	107.48967			0.00	0	600,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000		0.00000	99.99995			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.58000	106.72924		8.58000	106.70461			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000	104.70600		10.00000	104.67800			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.13829			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	101.22865			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.83000	99.55128		8.83000	99.52752			5,298,000,000,000.00	600,000,000	300,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000	10.82802		100.00000	10.80179			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000	101.67605		10.84000	101.64640			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.82500	102.70568		6.82500	102.68673			1,638,000,000,000.00	240,000,000	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	102.16243			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.29500	106.14922		8.29500	106.12539			8,295,000,000,000.00	1,000,000,000	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	105.78200		10.00000	105.75400			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.37000	125.55914		2.37000	271.65837			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.23759			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.08484			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.59892			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.62248			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.63806			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.93509			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.91194			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.58258			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	88.25722		100.00000	88.04758			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.11000	172.97719		2.11000	172.95715			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	163.45553		2.76000	163.43382			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.32143		2.17000	174.30098			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	186.35149		1.82000	186.33140			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.49125	80.30882		7.49125	80.29293			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.49125	80.30882		7.49125	80.29293			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.16000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.51871			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.33000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.40000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.74000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	92.33000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	91.72000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.19743			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.03700			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	91.37000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	90.66000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	90.87000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	90.11000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.33637			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN56	On 15/09/2015	Spot Bond	6.99500		108.68867		6.99500	108.66802			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.97984			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	88.76000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	88.20000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.68000		94.96644		2.68000	108.97572			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.39500		103.07832		2.39500	162.50318			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.29000		118.08505		2.29000	216.33744			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	86.85000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	8.92500		96.25353		8.92500	96.23031			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	98.52000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.60479			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	94.21000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	102.20000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		106.82721		9.63000	106.79960			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	97.70000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	8.97500		111.76530		8.97500	111.73834			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.28500		94.65602		8.28500	94.63491			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	106.19000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	112.49000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.07000		111.02942		9.07000	111.00236			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	89.14000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.76217			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.67220			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.64500		109.46242		7.64500	109.43973		24,324,861,000,000.00	3,181,800,000	1,586,000,000.00	
ABS11	On 09/04/2021	Spot Bond	8.29000		108.00077		8.29000	107.97666		8,290,000,000,000.00	1,000,000,000	500,000,000.00	
ABS5	On 01/05/2015	Spot Bond	6.86500		102.13301		6.86500	102.11418		32,115,843,000,000.00	4,678,200,000	6,579,100,000.00	
ABS6	On 01/06/2020	Spot Bond	8.36000		100.33907		8.36000	100.31650		12,396,208,000,000.00	1,482,800,000	744,400,000.00	
ABS7	On 11/09/2026	Spot Bond	9.17000		100.45149		9.17000	100.42662		26,776,400,000,000.00	2,920,000,000	1,460,000,000.00	
ABS9	On 17/03/2016	Spot Bond	7.25500		105.43744		7.25500	105.41669			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.18000		217.41264		2.18000	275.42941			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.77000		127.91994		1.77000	130.75918			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.12000		131.35870		2.12000	133.98184			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00635		100.00000	0.00633			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		85.14747		100.00000	84.95173			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.15500		106.00087		11.15500	105.96908			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.55042			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		5.87818		100.00000	5.86362			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.58841			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.12699			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	35.03668		100.00000	34.94992			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.51242			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	67.51292		11.00000	67.49362			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	35.03668		100.00000	34.94992			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.57017			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.62387			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.54620			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.56240			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.56952			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.96462			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.96462			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.98762			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.98762			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.94164			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.67440			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.78200		10.00000	105.75400			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.37980			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.55271			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.56866			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.57509			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.56215			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.53326			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.76000	105.45939		8.76000	105.63627			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.82799			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.47960			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	87.68374			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	178.24305			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	178.30458			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.54612			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.54432			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.97424			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.54398			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	104.51052			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	104.38901			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.78200		10.00000	105.75400			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.21797			0.00	4,916,855,000	4,916,855,000.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.77502			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.54808			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.60959			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.48605			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.47499			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.49645			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.53662			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.51390			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.48800			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.49515			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	103.30562		10.23000	103.27716			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.50212			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.49125			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	117.91030			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	8.90500	103.92923		8.90500	103.90436			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53460			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	116.71406		1.75000	116.80802			0.00	0	0.00
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.58108			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.49562			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.51563			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.53161			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.49963			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.78878			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.97518			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.13684			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.49387			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.53616			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.52841			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.52319			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.55057			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL188	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.55899			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.85470			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.08228			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.56101			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.56101			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.58264			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.51882			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.59292			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.45984			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.58264			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	95.74862			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	100.00000		0.00000	100.57203			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	100.00000		0.00000	100.55714			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	100.00000		0.00000	129.11636			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	100.00000		0.00000	130.03957			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.48683			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.48235			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.09375			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.49451			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.51060			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.51563			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.48747			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.48683			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.54031			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.86641			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.74169			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.69025			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.16781			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.90388			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.98443			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	24.19796		100.00000	24.13934			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	12.99301		100.00000	12.96083			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.10680			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.92253			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.91450			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.90382			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	99.91826			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.43000	100.59854		7.43000	100.57838			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	99.89518			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	99.87823			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.27500	103.95165		8.27500	103.92838		47,995,000,000,000.00	5,800,000,000	2,893,700,000.00	
AIR02	On 30/04/2023	Spot Bond	9.07000	117.44864		9.07000	117.42002			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.94500	108.08493		6.94500	108.06455			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.66500	104.90877		8.66500	104.88420			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	13.91357		100.00000	13.88261			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.42500	105.92280		9.42500	105.89585			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.64500	166.90456		2.64500	166.88283			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.85596			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.72884			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond		100.00000	72.27723		100.00000	72.13439			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.37068			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.39821			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.58896			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.34259			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.49324			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.51390			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52257			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.91763			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	102.95500			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	94.88000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	102.86790			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	98.53867			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.54000	131.17439		2.54000	298.04435			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	97.23158			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000	0.00000	107.81465				0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.02232				0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	94.61272				0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	97.95356				0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.53979				0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.45237				0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.55500	164.45882	2.55500	208.34269				0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	27.92332	100.00000	27.86118				0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	16.94707	100.00000	16.90510				0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	17.04481	100.00000	17.00260				0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	16.60499	100.00000	16.56387				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.67400				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.44836				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.31726				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.37500	107.31741	8.37500	107.29322				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.63202				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.82440				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.38469				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000	0.00000	101.10772				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	8.86000	104.24186	8.86000	104.21704			17,720,000,000,000.00	2,000,000,000	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond	7.23500	106.38465	7.23500	106.36387				0.00	0	1,500,000,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	51.32710	100.00000	51.20000				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000	0.00000	102.97886				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW8	On 02/10/2017	Spot Bond	8.24500		106.91113		8.24500	106.88741			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.76521		102.54459		10.76521	101.72367			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.92248		100.87829		10.92248	100.70153			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.93258		100.85007		10.93258	100.69332			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.44854			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.94327		100.77860		10.94327	100.68018			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.35298		101.50043		11.35298	101.54037			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.45864			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.45864			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.45870			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.01521		100.47228		11.01521	100.44050			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.98628		101.73870		10.98628	100.80281			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.92248		100.87829		10.92248	100.70153			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.81572		101.30412		10.81572	101.03687			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.95443		97.32066		9.95443	100.81146			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.43648			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.42535			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.42535			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.75025		101.95401		9.75025	101.38646			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.02000		100.62282		11.02000	100.60583			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.41353			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.94500		74.66609		10.94500	98.75324			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.39831			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	93.73228		9.28000	100.38298			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.41944			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.77500	73.32970		10.77500	98.69805			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.40762			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.41747			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.41747			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.88990			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.40288			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.42815			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.42815			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.40367			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.41439			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.42824			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.31565			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.33787			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.76521	102.63344		13.76521	101.82983			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.86347	101.40857		14.86347	101.45397			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.71660	101.58674		13.71660	101.15234			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.54468			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.54468			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.54468			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.56411			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.47639			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	25.77127		100.00000	25.72238			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.44634		100.00000	19.39818			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.69835		100.00000	17.65452			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.92490		100.00000	10.89786			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.92977		100.00000	10.90241			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.20873		100.00000	13.17602			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.44514		100.00000	11.41680			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.93969			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.89136			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.14976			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.15837			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.25404		100.00000	8.23361			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.25404		100.00000	8.23361			0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000	98.11828		100.00000	97.85523		440,000,000,000,000.00	4,400,000,000	2,200,000,000.00	
BCP89U	On 19/02/2015	Spot Bond	100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.08000	103.30249		2.08000	179.60942			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.59000	102.74236		7.59000	166.97718			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.59000	104.05794		7.59000	167.23262			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.97500	103.16106		7.97500	103.13890			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BEER02	On 28/03/2018	Spot Bond	7.37500	101.44920		7.37500	101.42891			1,475,000,000,000.00	200,000,000	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.62205			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.77864			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.81395			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.93161			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.04927			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.37841			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	25.89841		100.00000	25.83567			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.60698			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.63851			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.64902			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.77514			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.94323			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	25.33919		100.00000	25.27781			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	25.33919		100.00000	25.27781			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.66139			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.67397			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.79500	104.93487		7.79500	104.91270			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.71168			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.77855			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	14.53004		100.00000	14.49406			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	14.53004		100.00000	14.49406			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BGL01	On 19/11/2024	Spot Bond	0.00000	100.00000		0.00000	101.49495			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.51000	103.66954		10.51000	102.84743			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000	56.76877		100.00000	56.66106			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.92916			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.95530			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.08500	70.94763		8.08500	103.21603		35,574,000,000,000.00	4,400,000,000	2,200,000,000.00	
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.60908			0.00	0	0.00
BIDC42	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.49982			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.00435			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.16121			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.99102			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.04002			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.12904			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.49874			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	102.11444			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	86.86855		100.00000	86.66319			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.75028			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.74300			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.86941			0.00	0	0.00
BTC004	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.84301			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.68621			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.87967			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC007	On 28/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.77657			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.69075			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.31893			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		100.00000		0.00000	94.09036			0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.41413			0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.27495			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000		74.79508		100.00000	74.64213			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.00601			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.96806			0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.90852			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.76027			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.55293			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond	100.00000		80.57395		100.00000	80.39648			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond	100.00000		80.21978		100.00000	100.00000			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	100.00000		66.84982		100.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		25.72594		100.00000	25.66224			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.59192			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.23718			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	8.94500		111.25162		8.94500	111.22473			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	107.49624			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.84500		104.05712		8.84500	104.03224			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.97500		102.20920		11.97500	102.17636			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.52160			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.87500		104.23927		11.87500	104.20660			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.30984			0.00	0	30,000,000.00
CBL16	On 18/05/2017	Spot Bond	8.83500		102.76895		8.83500	102.74440			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.70584			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.87500		101.53405		11.87500	101.50223			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	102.11191			0.00	0	85,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.00234			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.46052			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.61000		97.11382		9.61000	97.08865			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.44000		118.73872		9.44000	118.70864			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.72000		112.60560		9.72000	112.57625			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.60000		120.88066		8.60000	120.85254			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.18162			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.14500		104.61054		11.14500	104.57919			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.00412			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.82791			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.78190		10.00000	105.75430			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.28210			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.62207			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.71960			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.70650			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.09094			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.36810			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.38192			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.39814			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.07245			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.05124			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.16334			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.47657			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.54623			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.24195			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.40951		10.11000	100.38216			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.19219			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		122.22269		2.76000	122.20649			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		119.38927		3.14000	122.21075			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.12988		8.25000	103.10685			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.82000		129.72133		2.82000	123.81825			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		127.28608		2.40000	121.49518			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.76204			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.19500		102.62862		8.19500	102.60598			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.89087			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.89820			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN221	On 20/10/2016	Spot Bond			8.24500	102.71067		8.24500	102.68788			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond			8.24500	102.71067		8.24500	102.68788			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond			8.29500	101.55436		8.29500	101.53169			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond			0.00000	100.00000		0.00000	100.55918			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond			0.00000	100.00000		0.00000	100.61485			0.00	0	0.00
CLN230	On 17/01/2015	Spot Bond			0.00000	100.00000		0.00000	99.93002			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond			10.00000	105.78200		10.00000	105.75400			0.00	0	0.00
CLN231	On 17/01/2015	Spot Bond			0.00000	100.00000		0.00000	99.93002			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond			10.00000	105.78200		10.00000	105.75400			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond			0.00000	100.00000		0.00000	101.29453			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond			0.00000	100.00000		0.00000	101.08145			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond			0.00000	100.00000		0.00000	101.14774			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond			9.35000	103.66618		9.35000	103.64045			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond			9.35000	103.66618		9.35000	103.64045			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond			0.00000	100.00000		0.00000	101.06063			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond			0.00000	100.00000		0.00000	101.06340			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	100.69114			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond			0.00000	100.00000		0.00000	100.44419			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond			0.00000	100.00000		0.00000	100.48018			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond			0.00000	100.00000		0.00000	100.48207			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond			0.00000	100.00000		0.00000	100.44419			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.44419		0.00		0	0.00	
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.46759		0.00		0	0.00	
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.27741		0.00		0	0.00	
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.89537		0.00		0	0.00	
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.37823		0.00		0	0.00	
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.37823		0.00		0	0.00	
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.37823		0.00		0	0.00	
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.79716		0.00		0	0.00	
CLN262	On 26/03/2019	Spot Bond	8.70500	106.22116	8.70500	106.19615		0.00		0	0.00	
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.49780		0.00		0	0.00	
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.63369		0.00		0	0.00	
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.86685		0.00		0	0.00	
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.86385		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.91750		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.09173		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.26838		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.09201		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.96535		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.80289		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.66204		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.48418		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.49322		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.81044		0.00		0	0.00	
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.45611		0.00		0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.64498			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.42810			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.73148			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.78200		10.00000	105.75400			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.21985			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.42352			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.27941			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.59609			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24457			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39686			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.38851			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	134.93012			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.86890			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	134.72647			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	134.44446			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	134.74945			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	132.37392			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	133.14521			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.48236			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.20500	98.10735		10.20500	98.08038			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.72500	99.71694		10.72500	99.68817			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37158			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.59029			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	101.44890		0.00		0	0.00	
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.75573		0.00		0	0.00	
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.83740		0.00		0	0.00	
CLN321	On 30/04/2018	Spot Bond	8.80500	106.22004	8.80500	101.82549		0.00		0	0.00	
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.51882		0.00		0	0.00	
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.75333		0.00		0	0.00	
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	129.75704		0.00		0	0.00	
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.54246		0.00		0	0.00	
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.55204		0.00		0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.58901		0.00		0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.57219		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.79182		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	77.59075		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.62398		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.37158		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	117.15196		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	117.31994		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.78180		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.68240		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.37370		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78699		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.64962		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.50084		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.57117		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.76459			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.43329			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.36312			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.66979			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	102.95989			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.79168			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.67068			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.77248			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.47273			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000		102.27881		10.55000	103.32003			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.38500		109.34774		9.38500	110.38938			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	102.51422			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.78741			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.52500		110.92402		11.52500	112.19388			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.91747			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.55500		111.84261		11.55500	111.74023			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	9.98500		105.45807		9.98500	110.90028			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.91747			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.86217			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.60374			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.52216			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.53317			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.53331			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.38724			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	8.91000	107.72714		8.91000	107.64935			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.13684			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.57309			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	103.40810		10.55000	103.37874			0.00	0	600,000,000.00
CLN380	On 20/09/2024	Spot Bond	11.00000	103.55213		11.00000	100.89997			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.88741			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.58264			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.86349			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.31500	108.05449		11.31500	107.95597			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.63862			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.53306			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.99625			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.56888			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.27742			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.49111			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.49322			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	87.60155			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.52201			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.12754		7.01000	40.73672			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	175.24329			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	7.97500	103.16106		7.97500	146.82480			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN88	On 28/04/2028	Spot Bond		7.59000	37.85179		7.59000	166.97718			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		7.59000	38.28672		7.59000	167.23262			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	94.67751			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	94.63200			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.01901			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.01901			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.56563			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.52937			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.53655			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.06831			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52841			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.75573			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.48106			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.52033			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.51709			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	94.87093			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.21206			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.87000	108.59912		8.87000	106.96371			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.19500	103.36059		8.19500	103.33778		13,275,900,000,000.00	1,620,000,000	811,700,000.00	
COJ05	On 05/06/2023	Spot Bond		9.55000	116.46801		9.55000	116.43816			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond		8.03500	103.46846		8.03500	103.44607			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.12000	111.11112		9.12000	111.08374			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJG01	On 09/06/2024	Spot Bond	9.16500	107.34702		9.16500	107.32059			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.53500	100.21906		9.53500	100.19343			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.32000	102.05588		10.32000	102.02766			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.32000	94.90436		10.32000	94.87813			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.03346			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.95055			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.77073			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	9.93804		100.00000	9.91342			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.04956			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.48168			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.60685			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.93990			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	9.47025		100.00000	9.44680			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	12.07991		100.00000	12.05000			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.88500	101.30276		10.88500	102.55352			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	14.23461		100.00000	14.19935			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	6.02574		100.00000	6.01082			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	14.96797		100.00000	14.93090			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.54676			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.52000	100.46497		7.52000	100.44449			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.88088			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.74052			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.04096			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	65.12613		100.00000	64.96835			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.77100			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.13579			0.00	0	0.00
DLTC06	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	103.11576			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.68114			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.97986			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.78337			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.59219			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.30517			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.11000		105.24223		8.11000	105.21924			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.04500		111.81727		7.04500	111.79600			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.94500		110.32176		7.94500	110.29841		28,815,720,500,000.00	3,626,900,000	1,805,200,000.00	
DV23	On 27/02/2023	Spot Bond	8.59500		111.92877		8.59500	111.90317		19,754,760,033,000.00	2,298,401,400	1,140,481,800.00	
DV24	On 18/02/2024	Spot Bond	8.79500		109.48302		8.79500	109.45742			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	8.97500		113.02444		8.97500	112.99747		8,077,500,000,000.00	900,000,000	450,000,000.00	
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.41048			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.30901			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.56711			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.03650			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.61443			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.62356			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.20273			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.52882			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.75667			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.43500	133.30179		7.43500	133.27534			54,097,060,000,000.00	7,276,000,000	2,110,800,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	92.22219			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL037	On 31/01/2037	Spot Bond	2.24000	101.09959		2.24000	116.13713			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000	100.95567		1.20000	134.54824			2,880,000,000,000.00	2,400,000,000	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.03500	124.27745		2.03500	124.26329			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	2.04500	111.69052		2.04500	111.67775			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.05500	112.66432		2.05500	112.65152			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.14000	103.19171		2.14000	103.17969			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.22000	101.42989		2.22000	116.51464			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.01000	111.56707		9.01000	111.54036			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.86000	112.41117		8.86000	112.38426			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.37000	106.15891		9.37000	106.13207			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.61000	98.13880		9.61000	99.43368			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.75000	109.64151		9.75000	106.89247			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.21839			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	95.45447			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.68961			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.48904			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.43172			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC11	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.07752			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.35551			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.51952			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	85.22222		100.00000	84.96000			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond		100.00000	99.74649		100.00000	99.49268			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		11.01500	101.38125		11.01500	101.35212			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.04008			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.75756			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.36575			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.35500	100.41711		9.35500	100.39189			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.22387			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.04704			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.28838			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.36856			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.78200		10.00000	105.75400			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.16790			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.21576			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.15833			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.19822			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.17618			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.16012			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES15	On 30/08/2015	Spot Bond	7.05000	103.36359		7.05000	103.34392			184,710,000,000,000.00	26,200,000,000	200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.30500	107.76584		7.30500	107.74460			229,649,659,125,000.00	31,437,325,000	9,016,192,700.00
ES23	On 25/01/2023	Spot Bond	7.96500	111.65804		7.96500	111.63435			192,020,258,232,000.00	24,108,004,800	6,123,432,600.00
ES26	On 02/04/2026	Spot Bond	8.31500	98.91817		8.31500	98.89603			248,670,939,379,000.00	29,906,306,600	10,630,464,900.00
ES33	On 15/09/2033	Spot Bond	9.09500	88.32855		9.04500	88.70524			1,517,566,566,877,000.00	66,857,236,600	36,659,504,000.00
ES42	On 25/04/2042	Spot Bond	9.10000	95.90358		9.10000	95.88014			385,840,000,000,000.00	42,400,000,000	16,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.22181			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.26046			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.10557			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.92256			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.36608			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.17865			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.43370			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.91816			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.07034			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.85558			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.30864		100.00000	12.27882			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.97891		100.00000	11.94989			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.64452			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.28867			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.71990			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.77009			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.87500	99.37459		8.87500	99.35088			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.67202			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.67196			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.77789			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	103.99439			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.00697			0.00	0	18,000,000.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.00000		0.00000	101.02366			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond		9.61000	103.87772		9.61000	103.01566			0.00	0	16,000,000.00
FRBC21	On 21/12/2018	Spot Bond		9.72500	108.12384		9.72500	108.09564			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.59642			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.12000	133.10436		2.12000	133.98184			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.21000	127.02443		2.21000	274.82984			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.39500	105.17087		2.39500	111.78211			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.37500	103.30684		2.37500	162.86353			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.18000	119.95582		2.18000	219.76544			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.26500	108.51044		7.26500	108.48905			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.74400	64.53757		7.74400	63.93445			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.44200	41.37596		9.44200	40.49036			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.68000	40.06760		9.68000	39.16221			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	89.02439		100.00000	88.80779			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	91.01925		100.00000	90.81049			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.19486			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.63045			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.54627			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.59939			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC115	On 20/06/2017	Spot Bond	7.47000	99.91996		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	99.91996		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.58264			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55522			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68345			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.57309			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	99.93567		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.60938			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.75072			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.72860			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	17.55175		100.09221	17.50825			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.52010			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.74280			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.70138			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.54921			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.58635			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.59285			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.54169			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.54438			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.71279			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.53479			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	62.12706		13.22500	62.10461			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.50411			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.50475			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.75333			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.52777			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.62500	96.88982		3.62500	100.22504			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.55076			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.55076			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.27716			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37158			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.60201			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.51882			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.50667			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.82271			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.59347			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.40231			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.80375			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.99516			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.68114			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.53927			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.69756			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.50091			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.54438			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.54438			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.61530			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.27516			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.28993			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.45706			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.78200		10.00000	105.75400			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.14167			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.57500			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.12169			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.43861			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00974			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00990			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.91721			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.92523			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.91721			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.92555			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.59394			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.68400		8.75000	101.66009			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	104.48102			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.68024		100.00000	9.65627			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.83758		100.00000	8.81571			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.22159			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.54093		100.00000	1.53711			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.56915			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	19.25341		100.00000	19.20676			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.52465			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	9.54494		100.00000	9.52130			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	18.42629		100.00000	18.38165			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.52462			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	10.17948		100.00000	10.15482			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.52086			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.44374			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.60083			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC220	On 04/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.50253				0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.93000	100.36283	2.93000	127.31796				0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.35415				0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.33616				0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.33616				0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.24601				0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.51115				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.58826				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.58506				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.83264				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.79942				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.46000	117.67281	3.46000	123.16375				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.59541				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.60123				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.51000	108.19367	3.51000	122.77997				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.49000	105.79351	3.49000	122.93332				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.09000	101.95101	3.09000	127.42162				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.16000	101.33867	3.16000	134.82091				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.01951				0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.52028				0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.59156				0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.68723				0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.66269				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.55905			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.55841			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.07019			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.59430			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.95466	100.00000	10.92754				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	36.72668	100.00000	36.63574				0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	79.35129	100.00000	79.12392				0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	20.68128	100.00000	20.63007				0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000	5.87818	100.00000	5.86362				0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000	10.78923	100.00000	10.76251				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.23000	152.64161	5.23000	152.61106				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.40741				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	102.75412				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.99944				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	102.18803				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	99.77332				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.28849				0.00	40,000,000	40,000,000.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.00593				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.99800	84.45426	1.99800	105.96289				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.34000	104.91572	2.34000	137.96112				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.71492				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	102.39521	10.38000	102.36670				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	102.39521	10.38000	102.36670				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS107	On 30/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.88432			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.48000	102.55332		2.48000	111.32640			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.49000	211.01975		2.49000	210.26985			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.45000	111.92914		2.45000	111.91523			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.17527			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.52000	210.13185		2.52000	209.37770			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.05794			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.48000	110.95055		2.48000	110.93667			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.54000	110.17391		2.54000	110.15995			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.30446			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond		0.00000	100.00000		0.00000	42.30000			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.27812			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond		2.64500	108.15398		2.64500	108.15409			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond		2.64000	114.06546		2.64000	260.81835			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond		2.69000	112.40078		2.69000	258.98581			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond		2.41000	97.64809		2.41000	97.73145			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond		2.72000	160.67382		2.72000	203.54680			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.33000	125.92356		2.33000	272.44712			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.22000	126.93225		2.22000	274.63032			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.94000	120.50080		2.94000	260.71014			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.59000	102.28599		2.59000	130.06771			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.71244			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.12000	133.99732		2.12000	129.88512			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.91629			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.17557			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.56144			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.32000		111.56894		2.32000	111.55548			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		23.23361		104.97509	23.17353			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		27.10036		101.07593	27.03261			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		20.03316		100.44759	19.98334			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		25.54809		100.76967	25.48439			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.01000		119.96183		2.01000	119.94828			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.34000		97.89127		2.34000	112.33304			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.69222			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.37000		97.62914		2.37000	112.03215			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.14421			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.42000		125.10539		2.42000	342.94682			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.39817			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.06155			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.17500		103.37811		6.17500	103.36079		16,055,000,000,000.00	2,600,000,000	700,000,000.00	
FRX16	On 15/09/2016	Spot Bond	7.29500		103.78647		7.29500	103.76592		364,750,000,000.00	50,000,000	50,000,000.00	
FRX17	On 15/09/2017	Spot Bond	7.62500		104.94217		7.62500	104.92049		0.00	0	0.00	
FRX18	On 14/04/2018	Spot Bond	7.76500		110.39413		7.76500	110.37102		0.00	0	0.00	
FRX19	On 15/11/2019	Spot Bond	8.20000		104.65892		8.20000	104.63569		15,766,960,000,000.00	1,922,800,000	967,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX20	On 01/10/2020	Spot Bond	8.41000	104.06646	8.41000	104.04292					13,456,000,000,000.00	1,600,000,000	800,000,000.00
FRX23	On 28/02/2023	Spot Bond	8.97500	95.98174	8.97500	95.95845					0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.08000	111.82894	9.08000	111.80165					1,816,000,000,000.00	200,000,000	100,000,000.00
FRX26	On 01/10/2026	Spot Bond	9.41000	100.90554	9.41000	103.37043					9,410,000,000,000.00	1,000,000,000	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	9.83500	101.12262	9.83500	101.09625					0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.69500	85.55720	9.69500	85.53495					0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.46516					0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.47165					0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.48785					0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.51380					0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.53324					0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000	0.00000	100.61741					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	101.04504					0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.09065					0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	100.93587					0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.13177					0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.17744					0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.21548					0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000	0.00000	101.38277					0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.19809					0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.18622					0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.59500	104.27708	8.59500	104.25297					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000	100.00000	0.00000				3,600,000,000.00	36,000	9,000.00
GPT31	On 05/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.57192				0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		9.76567	100.00000	9.74149				0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		16.94635	100.00000	16.90439				0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		10.65177	100.00000	10.62384				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRH1A1	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.56768				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.60042				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.66369				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.74223				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.85127				0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.91597				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.00005				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.58057				0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000	0.00000	99.81069				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.72902				0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000	0.00000	101.20612				0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.45649				0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001	100.00000	0.00001				0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.97403				0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.31604				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.45278				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.73556			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	10.21183		100.00000	10.18709			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.14254			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.64593			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.51409			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.53201			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	101.61693			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.58671			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	99.92090			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.13143	100.72521		7.13143	99.41886			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	99.91715			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.13233	100.39871		8.13233	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	99.91233			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.58292	100.39404		8.58292	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	99.90645			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.91913			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00014			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00003			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.50309			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.78200		10.00000	105.75400			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.62500		106.43966		8.62500	106.41524			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.67000		113.71810		7.67000	113.69485		13,100,360,000,000.00	1,708,000,000	854,000,000.00	
HWAY23	On 07/12/2023	Spot Bond	2.03000		128.69735		2.03000	278.45073		7,511,000,000,000.00	3,700,000,000	1,700,000,000.00	
HWAY24	On 07/12/2024	Spot Bond	2.03000		131.55346		2.03000	284.63023			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.00000		106.52079		9.00000	106.49530		67,518,000,000,000.00	7,502,000,000	3,764,600,000.00	
HWAY35	On 31/07/2035	Spot Bond	9.00000		106.56270		9.00000	106.53720			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		84.10138		100.00000	83.90805			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		21.87435		100.00000	21.82018			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		55.07166		100.00000	54.93528			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		26.31778		100.00000	26.25262			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		24.08086		100.00000	24.02252			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		85.45226		100.00000	85.25581			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		105.78200		10.00000	105.75400			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.74500		118.50528		1.73000	118.65292		71,822,943,600,000.00	41,159,280,000	99,321,309,400.00	
I2038	On 31/01/2038	Spot Bond	1.72000		127.48291		1.72000	127.46958		257,089,776,000,000.00	49,470,800,000	93,967,974,200.00	
I2046	On 31/03/2046	Spot Bond	1.78000		127.55486		1.78000	127.54124		65,926,216,000,000.00	37,037,200,000	87,040,083,800.00	
I2050	On 31/12/2050	Spot Bond	1.81000		135.63051		1.81000	135.61588		5,583,469,900,000.00	3,084,790,000	55,635,200,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBC01		On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	97.80000			0.00	0	18,000,000.00
IBL11		On 12/03/2015	Spot Bond	7.15500	104.05315		7.15500	104.03297			0.00	0	0.00
IBL13		On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.93650			0.00	1,140,000,000	570,000,000.00
IBL14		On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.82594			0.00	0	4,420,000,000.00
IBL21		On 15/03/2016	Spot Bond	7.79500	105.07935		7.79500	105.05715			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	7.49500	110.28087		7.49500	110.25845			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.61500	104.34552		7.61500	104.32432			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.50378			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	1.93000	101.03389		1.93000	130.34874			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.19000	104.89786		2.19000	133.39041			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.37117			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.88103			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	7.61500	105.75258		7.61500	105.73087			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.82197			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.57699			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.28093			0.00	0	0.00
IBL43/JIBAR		On 25/11/2020	Spot Bond	10.00000	105.78200		10.00000	105.75400			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.20500	99.88487		8.20500	99.86281			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	8.62000	94.55083		8.62000	94.52880			42,594,006,000,000.00	4,941,300,000	2,463,300,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.49046			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	7.69500	101.11253		7.69500	101.09156			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	8.67000	106.00749		8.67000	105.95913			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.36327			0.00	12,000,000,000	6,000,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.51353			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	102.39834		7.90000	102.37679			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	7.98500	104.09748		7.98500	104.07533			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.66906			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.21246			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.26500	105.98061		7.26500	105.96007			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	7.94500	108.13321		7.94500	108.11032			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.01500	111.80165		9.01500	111.77486			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.30136			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.80042			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.53176			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	101.56381			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	101.59573			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00693		100.00000	0.00692			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.95748			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	99.86922			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.26000	102.31050		8.26000	102.28775			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.05119			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.08642			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.32000	102.83782		9.32000	102.81195			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.21061		5.00000	101.19692			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.21061		5.00000	101.19692			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	102.29388		5.00000	102.28015			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.21482		5.00000	101.20108			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.36588		4.00000	101.35480			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	100.99505		4.00000	100.98406			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	40.84796		100.00000	40.74681			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	40.68707		100.00000	40.58632			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	40.68707		100.00000	40.58632			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	107.35438		9.20000	107.32785			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.39294			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.91731		100.00000	7.89771			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.05200			0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond		100.00000	97.33333		100.00000	97.07447			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond		8.54500	103.05074		8.54500	103.02694			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.43181			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	15.56200		100.00000	15.52430			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond		100.00000	79.35129		100.00000	79.12392			0.00	0	0.00
IN262U	On 15/01/2015	Spot Bond		100.00000	99.72678		100.00000	100.00000			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond		100.00000	10.50557		100.00000	10.48012			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond		100.00000	17.45584		100.00000	17.40327			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond		100.00000	1.19052		100.00000	1.18824			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond		100.00000	8.66775		100.00000	8.64629			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond		100.00000	9.77028		100.00000	9.74526			0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond		100.00000	86.90476		100.00000	86.69834			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond		100.00000	9.53321		100.00000	9.50960			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond		100.00000	27.96004		100.00000	27.89080			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN291U	On 09/07/2015	Spot Bond	100.00000		67.71800		100.00000	67.59259			0.00	0	0.00
INA503	On 13/01/2015	Spot Bond	6.25000		99.94866		6.25000	99.96577			0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.25000		99.93155		6.25000	99.81200			0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.25000		99.81200		6.25000	99.69273		281,250,000,000,000.00	45,000,000,000	30,000,000,000.00	
INA506	On 03/02/2015	Spot Bond	6.35000		99.68783		6.35000	99.56695			0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.35000		99.56695		6.35000	99.44637			0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.35000		99.44637		6.35000	99.32608			0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.35000		99.32608		6.35000	99.20608			0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.45000		99.07211		6.45000	98.95085			0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.50000		98.57805		6.50000	98.45706			0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	100.00000		80.57395		100.00000	80.39648		3,650,000,000,000,000.00	36,500,000,000	31,500,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.38824			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.76521		101.98753		10.76521	101.37716			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.76521		100.75153		10.76521	100.61013			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.57018			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.55956			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.86230		6.50000	101.84440			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.56671			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	93.40568			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.61689			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.05738			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.78200		10.00000	105.75400			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.54373			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.81748			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING241	On 03/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.31782			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.19291			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.06159			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.04975			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00411			0.00	0	0.00
ING263	On 15/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.24959			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.19057			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	97.72979			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	104.86740			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	101.81474			0.00	0	0.00
IP272U	On 13/01/2015	Spot Bond	100.00000		99.18478		100.00000	99.45504			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000		80.57395		100.00000	80.39648		4,060,000,000,000,000.00	40,600,000,000	30,000,000,000.00	
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.13266			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.78200		10.00000	105.75400			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.03862			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.03916			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.30500	103.26710		8.30500	103.24402			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.27222			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.27858			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.28285			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.99986			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.99997			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPFC03	On 15/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.92226			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond	100.00000	80.39648		100.00000	100.00000			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.06000	102.92413		9.06000	102.89894		33,522,000,000,000.00	3,700,000,000	1,850,000,000.00	
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.55053			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.18500	106.73846		8.18500	106.71480		25,885,062,500,000.00	3,162,500,000	1,586,200,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.21036			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.01428			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	101.48308			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.58031			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.33500	101.62891		8.33500	101.60651			0.00	0	0.00
IV015	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.12252			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.92129			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.28000	97.95406		3.28000	127.44340		1,640,000,000,000.00	500,000,000	250,000,000.00	
IV019	On 31/03/2028	Spot Bond	3.55500	143.12428		3.55500	143.10209			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.30994			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.02066			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	102.15545			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.79993			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.40452			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.73000	98.45890		3.73000	99.30291			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.73000	98.37682		3.73000	105.74359			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.86625			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.53923			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	9.82500	113.64331		9.82500	113.61320			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	102.21909			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.65500		141.58216		3.65500	141.55984			0.00	0	0.00
IVA503	On 15/01/2015	Spot Bond	6.25000		99.98288		6.25000	99.89737			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.25000		99.89737		6.25000	99.77789			0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond	6.25000		99.89737		6.25000	99.65870			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.35000		99.65326		6.35000	99.53247			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.35000		99.53247		6.35000	99.41197			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond	6.35000		99.41197		6.35000	99.29176			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.35000		99.29176		6.35000	99.17185			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond	6.45000		99.15892		6.45000	99.03744			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond	6.45000		99.03744		6.45000	98.91626			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond	6.50000		98.54345		6.50000	98.42254			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.42337			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.12868			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.78200		10.00000	105.75400			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.86996			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.20097			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.08618			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.15527			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.93225			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.01275			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.01316			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.01398			0.00	0	0.00

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	100.01028			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.92144			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.63841			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.56805			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.20039			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.95423			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.94472			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.21750			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.11374			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.79010			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.46794			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.52792			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.34296			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.35157			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.35157			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.54500	102.73559		8.54500	102.71223			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	11.64958		100.00000	11.62393			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	9.80285		100.00000	9.36454			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.92801			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		8.68000	103.08512		8.68000	103.06132			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.67022			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.26093			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.60264			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	103.03877			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC045		On 24/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.79888			0.00	0	0.00
IVC046		On 24/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.90523			0.00	0	0.00
IVC047		On 27/10/2015	Spot Bond	7.13500	101.90483	7.13500	101.88520			0.00	0	0.00
IVC048		On 06/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.55583			0.00	0	0.00
IVC049		On 21/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.20624			0.00	0	0.00
IVC050		On 03/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.93738			0.00	0	0.00
IVF57U		On 12/02/2015	Spot Bond	100.00000	94.53221	100.00000	94.29167			0.00	0	0.00
JDG01		On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.67653			0.00	0	0.00
JDG02U		On 22/01/2015	Spot Bond	100.00000	98.38275	100.00000	98.11828			0.00	0	0.00
JDG03		On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.76458			0.00	0	0.00
JDG03U		On 21/02/2016	Spot Bond	100.00000	37.53519	100.00000	37.44426			0.00	0	0.00
JDG04		On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.36680			0.00	0	0.00
JDG09U		On 29/01/2015	Spot Bond	100.00000	98.06358	100.00000	97.80483			0.00	0	0.00
JDG10U		On 29/01/2015	Spot Bond	100.00000	103.30079	100.00000	103.02823			0.00	0	0.00
JDG11U		On 04/02/2015	Spot Bond	100.00000	96.63826	100.00000	96.38725			0.00	0	0.00
JDG12U		On 18/03/2015	Spot Bond	100.00000	87.20694	100.00000	87.00271			0.00	0	0.00
KAP001		On 13/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.66696			0.00	0	0.00
KAP002		On 13/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.69129			0.00	0	0.00
KAP003		On 06/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.83072			0.00	0	0.00
KCF03U		On 30/10/2015	Spot Bond	100.00000	61.86326	100.00000	61.71339			0.00	0	0.00
KSB007		On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	103.26205			0.00	0	0.00
KSB008		On 01/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.88262			0.00	0	26,859,500.00
KW01		On 31/10/2027	Spot Bond	7.97000	146.68293	7.97000	146.65126			0.00	0	0.00



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	100.46829			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.45888			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.58772			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.91885			0.00	2,600,000,000	1,300,000,000.00
LBK07	On 16/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.46771			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000	100.00000		0.00000	102.39625			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.62000	101.27993		9.62000	101.25365			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.60272			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.29500	101.81796		8.29500	101.79547		58,774,222,500,000.00		7,085,500,000	3,539,600,000.00
LGL03	On 03/04/2018	Spot Bond	8.34500	76.90783		8.34500	100.21140		100,140,000,000,000.00		12,000,000,000	6,000,000,000.00
LGL04	On 14/08/2020	Spot Bond	8.80000	105.42941		8.80000	105.40474		12,679,920,000,000.00		1,440,900,000	724,700,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.79975			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.93886			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.65500	101.86717		9.65500	101.84079		20,082,400,000,000.00		2,080,000,000	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.02226			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.51485			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.19263			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	103.30318			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	103.54242			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.10520			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.63705			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.17840			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.83539			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.08106			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ065	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.57956			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.27588			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.47203			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.49035			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.40762			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.05537			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.44794			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.12448			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.54152			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.91293			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.24129			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00003			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.03172			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.29627			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.32521			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.35536			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.69476			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	94.49506		100.00000	94.25523			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	34.86337		100.00000	34.77704			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	84.88372		100.00000	84.68677			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	19.88017		100.00000	19.83093			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	16.81260		100.00000	16.77186			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	16.89139		100.00000	16.85046			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP32U	On 10/11/2017	Spot Bond	100.00000		17.91846		100.00000	17.87505			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.20500		105.18754		8.20500	105.16430			9,687,643,500,000.00	1,180,700,000	581,700,000.00
MBSA02	On 15/04/2019	Spot Bond	8.22500		104.64817		8.22500	104.62500			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.70199			0.00	0	0.00
MCB6M	On 13/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	102.06312			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.20676			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.21566			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.43000		104.24956		7.43000	104.22866			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.19500		104.09276		8.19500	104.06966			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.93500		105.78700		8.93500	105.76147			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.46839			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.48462			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.97000		105.60698		8.97000	105.58096			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.30500		103.62831		7.30500	103.60778			36,086,700,000,000.00	4,940,000,000	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.02061			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.35500		102.02499		8.35500	102.00205			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.59976			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.81000		112.14542		8.81000	109.18778			7,048,000,000,000.00	800,000,000	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	101.03578			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		22.98639		100.00000	22.92946			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.17951			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.05500		101.99109		8.05500	101.96896			2,255,400,000,000.00	280,000,000	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.25500		101.10292		7.25500	101.08352			943,150,000,000.00	130,000,000	2,065,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN04		On 13/07/2017	Spot Bond	8.04500	104.70651		8.04500	104.68370			8,205,900,000,000.00	1,020,000,000	510,000,000.00
N4A211		On 14/08/2020	Spot Bond	100.89771	7.09279		100.89771	7.07546			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	7.18509		100.61875	7.16759			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	101.26073			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.36223			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.48037			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.68775		100.00000	0.68609			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.68775		100.00000	0.68609			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.38000	100.62541		8.38000	100.60259			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.59000	102.32119		7.59000	102.30048			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	8.49000	103.14376		8.49000	103.12007			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	8.26000	108.39315		8.26000	108.36891			0.00	0	0.00
NBK12B		On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.10160			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	8.71500	109.49539		8.71500	109.46958			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.18347			0.00	0	10,000,000.00
NBK14A		On 26/06/2021	Spot Bond	8.62000	103.80703		8.62000	103.73773			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.10427			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.25222			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.73106			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.03377			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.30880			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.33396			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.34103			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.25566			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.12500	105.73587		7.12500	105.71541		13,395,000,000,000.00	1,880,000,000	7,771,700,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.57476			0.00	0	2,440,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.02500	116.86943		8.02500	116.84403		24,412,050,000,000.00	3,042,000,000	1,525,400,000.00	
NBK4	On 28/10/2024	Spot Bond	10.14500	38.86421		10.14500	38.85393			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.05500	102.98870		7.05500	102.96915		13,122,300,000,000.00	1,860,000,000	930,000,000.00	
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.04749			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	99.91534			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.40500	105.12859		7.40500	105.10748		27,842,800,000,000.00	3,760,000,000	1,880,000,000.00	
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.46318			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.26658			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.68452			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.18065			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00012			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.98109			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.10523			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.91170			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN64		On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.77971			0.00	0	0.00
NCLN66		On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.67034			0.00	0	0.00
NCLN69		On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	90.48424			0.00	0	0.00
NCLN73		On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.28974			0.00	0	0.00
NCLN74		On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.29360			0.00	0	0.00
NCLN75		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.50569			0.00	0	0.00
NCLN76		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.47974			0.00	0	0.00
NCLN77		On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.86284			0.00	0	0.00
NCLN78		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.46381			0.00	0	0.00
NCLN79		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.45029			0.00	0	0.00
NCLN80		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.44996			0.00	0	0.00
NCLN81		On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.51569			0.00	0	0.00
NCLN82		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.51882			0.00	0	0.00
NCLN83		On 20/03/2024	Spot Bond	9.31500	110.48629		9.31500	111.53897			0.00	0	0.00
NCLN84		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.51563			0.00	0	0.00
NCLN85		On 20/03/2024	Spot Bond	9.35000	109.19278		9.35000	110.46399			0.00	0	0.00
NCLN87		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.51882			0.00	0	0.00
NCLN88		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.46632			0.00	0	0.00
NCLN89		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.50574			0.00	0	0.00
NCLN90		On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.52394			0.00	0	0.00
NCLN91		On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.53032			0.00	0	0.00
NED11		On 17/09/2015	Spot Bond	7.84500	105.21609		7.84500	105.19374			627,600,000,000.00	80,000,000	40,000,000.00
NED13		On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	101.94204			0.00	50,000,000	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
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	99.69347			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.40500		108.50042		9.40500	109.36413			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	102.01356			0.00	100,000,000	100,000,000.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	100.02380			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.16475			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.53500		119.73432		9.53500	119.70351			0.00	0	1,630,000,000.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	105.07432			0.00	0	2,400,000,000.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.40902			0.00	0	200,000,000.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.78200		10.00000	105.75400			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.23000		168.71898		2.23000	168.69890			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.59000		96.30374		2.59000	139.00141			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.02000		110.30885		8.02000	110.28529			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.66719			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.65000		108.85180		8.65000	109.10873			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.04925			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.09003			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.99267			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.02807			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.00685			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.85000		108.84593		8.85000	111.12674			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.02813			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.04929			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.03515			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.05000		108.84032		9.05000	109.09025			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.07766			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.06344			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.07051			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.33174			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.24567			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.09172			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.88500		115.88055		7.88500	115.85593			7,885,000,000,000.00	1,000,000,000	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.66000		122.60690		8.66000	122.57818			5,196,000,000,000.00	600,000,000	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.12500		172.76478		2.12500	172.74471			35,700,000,000,000.00	16,800,000,000	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.41000		123.30611		9.41000	123.27496			54,954,400,000,000.00	5,840,000,000	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	102.22555			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	101.99624			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.53427			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.79424			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.02156			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.15722			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.43220			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.91539		100.00000	17.87198			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		65.83267		100.00000	65.67319			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.14500		103.28522		7.14500	103.26530			96,607,545,000,000.00	13,521,000,000	8,861,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000		0.00000	101.11467			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.17000		101.80172		9.17000	101.56000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OTCA2U	On 31/07/2016	Spot Bond	100.00000		25.27781	100.00000	25.21657				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	96.93000				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.25074				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000	0.00000	99.84626				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.84184				0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.78200	10.00000	105.75400				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.73101				0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.87984				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.50824				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.48595				0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.77925				0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	8.91000		104.81877	8.91000	104.94003				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.57030				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.61400				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.63367				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.67737				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.86524				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.90892				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.71103				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.39000		45.24589	7.39000	45.23687				0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.15500		109.24659	6.15500	109.22829			7,175,693,907,923,000.00	65,831,666,600	83,410,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.19500		96.05204	6.19500	96.03586			65,667,000,000,000.00	10,600,000,000	10,600,000,000.00	
R159	On 15/09/2016	Spot Bond	6.29500		115.75601	6.29500	115.73619			5,728,007,991,539,000.00	09,929,784,200	11,337,213,600.00	
R159P	On 15/09/2016	Spot Bond	6.12500		90.46904	6.12500	90.45396			5,512,500,000,000.00	900,000,000	900,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 21/12/2026	Spot Bond		7.57500	123.44570		7.57000	123.46517			8,893,684,175,950,000.00	14,347,746,000	100,521,511,300.00
R187P	On 21/12/2026	Spot Bond		7.31000	42.46792		7.31000	42.45955			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		7.23000	39.92223		7.23000	39.91444			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.70000	285.26772		1.72000	284.82096			76,203,860,000,000.00	44,825,800,000	27,432,910,200.00
R202	On 07/12/2033	Spot Bond		1.69000	235.88336		1.69000	235.85876			559,403,437,528,000.00	31,007,951,200	74,409,208,300.00
R2023	On 28/02/2023	Spot Bond		7.28500	105.75433		7.31500	105.54889			7,664,032,048,866,000.00	52,029,107,600	52,203,346,100.00
R203	On 15/09/2017	Spot Bond		6.51000	106.97681		6.49500	106.99500			8,732,824,920,855,000.00	41,447,760,500	108,234,068,100.00
R2030	On 31/01/2030	Spot Bond		7.99000	103.75465		7.99000	103.73256			6,226,035,858,021,000.00	79,228,517,900	17,161,764,100.00
R2032	On 31/03/2032	Spot Bond		8.14000	103.43679		8.14000	103.41411			3,430,536,668,768,000.00	21,441,851,200	61,860,521,900.00
R2037	On 31/01/2037	Spot Bond		8.23000	106.62320		8.23000	106.59983			5,612,708,949,049,000.00	81,981,646,300	27,950,994,300.00
R204	On 21/12/2018	Spot Bond		6.77500	104.72736		6.77500	104.70820			8,393,296,948,982,500.00	38,863,018,300	56,425,806,000.00
R2044	On 31/01/2044	Spot Bond		8.34500	108.41306		8.34500	108.38898			1,950,602,025,000,000.00	33,745,000,000	83,271,000,000.00
R2048	On 28/02/2048	Spot Bond		8.32000	108.14026		8.32000	108.11592			6,441,070,346,048,000.00	74,167,108,900	191,119,356,500.00
R207	On 15/01/2020	Spot Bond		6.95500	101.24721		6.97000	101.16521			8,714,642,853,384,000.00	53,004,004,800	86,176,053,500.00
R208	On 31/03/2021	Spot Bond		7.08500	100.33023		7.11000	100.18854			8,267,031,500,640,000.00	78,268,384,000	51,451,909,400.00
R209	On 31/03/2036	Spot Bond		8.20000	82.38582		8.15000	82.79368			1,328,707,569,520,000.00	81,549,703,600	24,854,165,700.00
R210	On 31/03/2028	Spot Bond		1.65500	176.49050		1.65500	176.47224			16,928,995,000,000.00	10,229,000,000	18,655,800,000.00
R211	On 31/01/2017	Spot Bond		1.23000	132.16870		1.23000	132.15663			38,622,000,000,000.00	31,400,000,000	24,943,000,000.00
R212	On 31/01/2022	Spot Bond		1.61000	138.39674		1.62000	138.29479			621,439,635,915,000.00	85,987,351,500	17,724,999,900.00
R213	On 28/02/2031	Spot Bond		8.06500	93.14269		8.02500	93.45631			7,326,167,709,012,500.00	08,390,292,500	62,103,375,300.00
R214	On 28/02/2041	Spot Bond		8.23500	83.95736		8.23500	83.93866			2,414,722,250,168,000.00	07,555,828,800	36,898,595,400.00
R227C	On 15/03/2015	Spot Bond		6.35500	99.00026		6.35500	98.98320			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.19500	96.05204		6.19500	96.03586			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R229C	On 15/03/2016	Spot Bond	6.11500	93.25015		6.11500	93.23464			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.12500	90.46904		6.12500	90.45396			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.26500	97.39218		6.26500	97.37591			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.13500	94.54336		6.13500	94.52767			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.11500	91.75499		6.11500	91.73981			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.17500	88.93292		6.17500	88.91806			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.47000	85.67231		6.47000	85.65732			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.52000	82.87005		6.52000	82.85544			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.78000	79.56437		6.78000	79.54979			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.76000	77.01408		6.76000	77.00002			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.74000	74.55997		6.74000	74.54639			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.73000	72.16361		6.73000	72.15049			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.93000	69.08524		6.93000	69.07231			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.91000	66.84817		6.91000	66.83570			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.03000	64.13581		7.03000	64.12364			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.00000	62.08253		7.00000	62.07080			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	6.97000	60.11243		6.97000	60.10112			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	6.94000	58.22174		6.94000	58.21083			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	6.90000	56.45286		6.90000	56.44234			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.86000	54.75893		6.86000	54.74878			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.51000	49.90170		7.51000	49.89159			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.47000	48.28017		7.47000	48.27045			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.43000	46.72939		7.43000	46.72002			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.39000	45.24589		7.39000	45.23687			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R349C	On 21/06/2026	Spot Bond	7.35000	43.82643	7.35000	43.81774				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.31000	42.46792	7.31000	42.45955				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.27000	41.16744	7.27000	41.15937				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.23000	39.92223	7.23000	39.91444				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.02042				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.82359				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	102.38835				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.27437				0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.85698				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	23.58709	100.00000	23.52995				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	10.53108	100.00000	10.50557				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	23.06173	100.00000	23.00463				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	64.96835	100.00000	64.81096				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	29.98492	100.00000	29.90898				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	16.12474	100.00000	16.08316				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.37972	100.00000	8.36797				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	12.94911	100.00000	12.91572				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	11.07229	100.00000	11.04374				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.24393	100.00000	9.22010				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.47452				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.73851				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.82703				0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.03490				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.08809			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.40903			0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.89187			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.97920			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.98029			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.42230			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	102.00003			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.52024			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.77098			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.79036			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.99367			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.81737			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.65476			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.90223			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	84.04647			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	83.81519			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.49337			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	87.20999			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.52100			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	81.45778			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.61832			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	107.71359		12.35000	107.67852			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	15.32768		100.00000	15.29055			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP025	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.87121			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.21625			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.49637			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	3.95329		100.00000	3.94350			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	21.44475		100.00000	21.39164			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	39.49657		100.00000	39.40089			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	13.41599		100.00000	13.39956			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	33.02260		100.00000	32.94260			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	102.55741			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	79.88376			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.41000	109.83207		8.41000	109.80722		19,014,169,000,000.00	2,260,900,000	1,132,300,000.00	
RW23	On 10/12/2023	Spot Bond		8.56500	106.75268		8.56500	106.72808			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.25500	91.09472		9.25500	108.65055			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	96.67473			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.49500	107.21963		7.49500	107.19784		17,238,500,000,000.00	2,300,000,000	1,150,000,000.00	
SBK12/R157	On 25/11/2020	Spot Bond		10.00000	105.78200		10.00000	105.75400			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.95380			0.00	0	7,000,000,000.00
SBK14	On 01/12/2017	Spot Bond		8.54500	103.99057		8.54500	103.96668			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	100.76093			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.94040			0.00	400,000,000	200,000,000.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	103.44050			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.75892			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	99.76359			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	101.15588			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.80500		102.37198		6.80500	102.35335			0.00	0	1,243,400,000.00
SBK9	On 10/04/2018	Spot Bond	8.27500		102.58850		8.27500	102.56565		39,223,500,000,000.00	4,740,000,000	2,372,200,000.00	
SBN27	On 15/09/2015	Spot Bond	7.61500		108.28021		7.61500	108.25785			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		108.05413		7.96000	108.03083			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.40500		108.41824		7.40500	108.39646			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.89500		103.62280		7.89500	103.60063			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.55000		108.32290		7.55000	108.30072			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.65500		108.25395		7.65500	108.23148			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.63195			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.21854			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.54500		106.06556		7.54500	106.04387			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	102.16010			0.00	3,400,000,000	1,700,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.49901			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	104.36818			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.58000		108.44571		8.58000	108.42068			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.47000		105.67268		9.47000	105.64568			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.34480			0.00	0	2,900,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.23059			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.28402			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	103.40060			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.35500		103.12769		8.35500	103.10438		12,746,388,000,000.00	1,525,600,000	764,600,000.00	
SBS26U	On 28/02/2017	Spot Bond	100.00000		17.96732		100.00000	17.92777			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	8.85500		111.93573		8.85500	111.90938		44,275,000,000,000.00	5,000,000,000	2,500,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.01337			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		8.36500	101.99881		8.36500	101.97585			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.48000	92.37260		9.48000	92.34897			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.66663			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.22000	105.04848		9.22000	105.02247			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.53158			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.54618			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond		9.37000	107.87147		9.37000	107.84419			31,858,000,000,000.00	3,400,000,000	1,700,000,000.00
SBS4	On 16/11/2021	Spot Bond		8.81000	100.36754		8.81000	100.34364			3,171,600,000,000.00	360,000,000	183,500,000.00
SBS9	On 07/07/2016	Spot Bond		7.29500	105.95071		7.29500	105.92973			4,814,700,000,000.00	660,000,000	10,700,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.33000	125.92356		2.33000	272.44712			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		1.87500	102.39332		1.87500	130.48965			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond		100.00000	18.39559		100.00000	18.34900			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	100.05840			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	22.70319		100.00000	22.64697			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	165.21160		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		2.50000	114.92306		2.50000	128.89982			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.86230		6.50000	101.84440			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.94653			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.36862			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.76506			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.52500		100.91290		8.52500	100.88975		5,115,000,000,000.00	600,000,000	301,600,000.00	
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.54087			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.24742			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.49265			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		24.13934		100.00000	24.08086			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.78200		10.00000	105.75400			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.71722			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		90.46667		100.00000	90.17764			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.68724			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		34.26352		100.00000	34.17867			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		30.59139		100.00000	30.51564			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		30.86688		100.00000	30.79045			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.83500		106.63671		8.83500	106.56033			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.90831			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.22048			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.54500		107.09098		7.54500	107.06943		32,292,600,000,000.00	4,280,000,000	2,140,000,000.00	
SLI3	On 15/08/2023	Spot Bond	8.37500		105.58989		8.37500	104.59323			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.89500		103.62280		7.89500	103.60063		51,949,100,000,000.00	6,580,000,000	3,290,000,000.00	
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.13149			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.28327			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.60681			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	101.09196			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA6		On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.12163			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.40060			0.00	0	18,467,500.00
SSA01		On 28/06/2016	Spot Bond	7.59500	103.23545		7.59500	103.21431			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.96509			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.25550			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.98073			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	8.66000	99.52794		8.66000	99.50477		4,536,974,000,000.00	523,900,000	359,600,000.00	
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.99938			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.39138			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.77237			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	8.71800	92.70719		8.71800	92.68546			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.21000	94.99876		8.21000	94.97776			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.23000	96.06971		8.23000	96.04832			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.61205			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.67500	104.14643		7.67500	104.12476			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.48000	110.52902		2.48000	110.93667			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.72500	101.47895		7.72500	101.45783			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	8.22500	101.13471		8.22500	101.11233			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.33000	109.04993		9.33000	109.02261			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.87105			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	9.37500	83.10598		9.37500	83.08494			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.87933			0.00	0	0.00
SSN025		On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.94375			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.97953			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.38498			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	99.97712			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.43017			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	100.00000	20.24623		100.00000	100.00000		300,000,000,000,000.00	3,000,000,000	3,000,000,000.00	
SY1138	On 02/02/2015	Spot Bond	0.00000	101.71294		0.00000	99.67306			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000	97.07447		100.00000	96.81698			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.50011			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.42975			0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.31157			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.08505			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.06710			0.00	0	0.00
SY1208	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.89730			0.00	0	0.00
SY1209	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.93151			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.94724			0.00	0	0.00
SY1212	On 20/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.91429			0.00	0	0.00
SY1213	On 27/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.79248			0.00	0	0.00
SY1214	On 28/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.77545			0.00	0	0.00
SY1215	On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.68931			0.00	0	0.00
SY1216	On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.68894			0.00	0	0.00
SY1217	On 18/02/2015	Spot Bond	100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.61500	107.66438		6.61500	107.64513		3,704,400,000,000.00	560,000,000	280,000,000.00	
SZ25	On 30/09/2025	Spot Bond	8.18000	108.42295		8.18000	108.39908			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	42.00238		100.00000	41.90063			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.92952			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.39446			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.87576			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.98634			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.45219			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.47493			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.03353			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.50805			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.54500		105.70397		7.54500	105.68270			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.91815			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.91596			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		99.95827		7.83000	99.93740			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.91936			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.91662			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.91082			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.91936			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.91662			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		83.84061		7.16000	99.94267			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.91126			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.91169			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.90119			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.90262			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.85965			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.86457			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.91947			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.91596			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		99.95357		8.73000	104.24391			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.91979			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.91662			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.24500		99.47286		8.24500	99.75599			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.92643			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.92268			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.91104			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.91224			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.91884			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.90141			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.90185			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.91201			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.86730			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.86686			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.87650			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	101.09939			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.13646			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.57000		102.59506		8.57000	105.61275			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.99218			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.03841			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.48000		102.68999		8.48000	102.54134			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.23275			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.09779			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.35109			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.20323			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.82980			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.62971			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.92258			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		5.74157		101.06155	5.72752			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	99.92472			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	99.89463			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	99.90557			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	99.85921			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.22289			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	99.92418			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.92311			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	99.92418			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	99.92311			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	99.92258			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.92483			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.92311			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.91724			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	99.91724			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.91724			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.90872			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	99.90659			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.90925			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.86697			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	99.86434			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.86539			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		7.28500	103.81579		7.28500	103.79549		9,179,100,000,000.00	1,260,000,000	633,000,000.00	
TL20	On 22/02/2020	Spot Bond		8.92000	93.80261		8.92000	93.75039			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond		10.00000	105.78200		10.00000	105.75400			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.42500	106.16708		7.42500	106.14569		86,430,712,500,000.00	11,640,500,000	5,820,000,000.00	
TN20	On 17/09/2020	Spot Bond		8.74000	111.21948		8.74000	111.19319		179,606,163,582,000.00	20,549,904,300	13,110,282,600.00	
TN20U	On 14/04/2020	Spot Bond		100.00000	0.92692		100.00000	0.92463			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.02000	112.74796		9.02000	112.72048		101,024,000,000,000.00	11,200,000,000	5,500,000,000.00	
TN25	On 19/08/2025	Spot Bond		9.25500	105.48794		9.25500	105.46200		319,482,600,000,000.00	34,520,000,000	17,060,000,000.00	
TN27	On 14/11/2027	Spot Bond		9.34000	98.27590		9.34000	98.25113		89,912,444,000,000.00	9,626,600,000	5,321,800,000.00	
TN30	On 09/10/2030	Spot Bond		9.69000	109.29691		9.69000	109.26850		29,070,000,000,000.00	3,000,000,000	2,500,000,000.00	
TN40	On 09/10/2040	Spot Bond		10.14500	108.38680		10.14500	108.35734		32,464,000,000,000.00	3,200,000,000	1,600,000,000.00	
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.71105			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.08748			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.21644			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.24702			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.25017			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.40105			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.71390			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	101.24862			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.27297			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.78200		10.00000	105.75400			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.20227			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.20631			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00656			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.01037			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.59925		10.00000	99.57259			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.60921		9.75000	99.58321			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.62010		100.00000	9.59529			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.60860			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.64589			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.66658			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.67072			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.78627			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.04028			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	12.85409		100.00000	12.82296			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.88437			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.59750			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.16669			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.08650			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.84547			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.59663			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.35061			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	97.61576			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	97.35177			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.74168			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.54409			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.25323			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	95.94676			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.67152			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.64517			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	96.52834			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.61060			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.16503			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.79218			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.02693		100.00000	13.99294			0.00	0	0.00
TWC04U	On 19/01/2015	Spot Bond	100.00000	99.18478		100.00000	98.91599			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	81.47321		100.00000	81.29176			0.00	0	0.00
TWC069	On 19/01/2015	Spot Bond	0.00000	100.00000		0.00000	103.33603			0.00	0	0.00
TWC070	On 14/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC071	On 16/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.90537			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	102.78710			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.75685			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.89886			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.88123			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC077	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.86361			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000		85.48009		100.00000	85.28037			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	106.52822			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	100.00000		80.39648		100.00000	80.21978			0.00	0	0.00
TWCJ14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.97101			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	100.00000		80.39648		100.00000	80.21978			0.00	0	0.00
TWCM14	On 14/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.88643			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	100.00000		80.39648		100.00000	80.21978			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.51000		114.28612		8.51000	114.25981			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
VJA01U	On 20/01/2023	Spot Bond	100.00000		6.69143		100.00000	6.54065			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		6.53634		100.00000	6.38907			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.32201			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.02285			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.34430			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.38736			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.38923			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.35025			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.35949			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		6.28091		100.00000	6.13940			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VPB01U	On 20/01/2023	Spot Bond	100.00000		6.12584		100.00000	5.98781			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00021		100.00000	0.00021			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.68500		109.09779		6.68500	109.07797		133,700,000,000,000.00	20,000,000,000	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.72000		241.23345		1.72000	241.20820			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.47500		102.10897		6.47500	102.09127			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.99500		105.50399		6.99500	105.48395		65,753,000,000,000.00	9,400,000,000	4,700,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.33000		107.34531		7.33000	107.32396			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.59500		107.29922		7.59500	107.27712			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.65000		107.90506		7.65000	107.88268		41,310,000,000,000.00	5,400,000,000	2,700,000,000.00	
Z014	On 30/06/2015	Spot Bond	6.10500		97.31432		6.10500	97.29849			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.03500		95.60742		6.03500	95.59181			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.10500		97.29849		6.10500	97.28266			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.72000		73.28902		6.72000	73.27564			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		59.09451		100.00000	58.98239			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		31.27946		100.00000	31.22012			0.00	0	0.00
<b>Total for j-Bonds :</b>											<b>1.64e+017</b>	<b>14,885,563,600</b>	<b>107 884 149 500.00</b>
<b>Grand Total:</b>											<b>1.64e+017</b>	<b>14,885,629,866</b>	<b>107 887 971 697.00</b>