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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 21/01/2015

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 22/01/2015	Any day expiry	11.52650	11.52650	11.63020	11.63020		15.76	0.00	0	0.00
\$ / R	11.63	Call	Any day expiry	9.45710	0.00946	51.15000	0.05115	9.457	17.64	0.00	0	5,000.00
\$ / R		On 23/01/2015	Any day expiry	11.52650	11.52650	11.63020	11.63020		14.36	0.00	0	566.00
\$ / R		On 26/01/2015	Any day expiry	11.53000	11.53000	11.63570	11.63570		12.15	0.00	0	0.00
\$ / R	11.66	Put	Any day expiry	155.47720	0.15548	87.08130	0.08708	155.477	13.43	0.00	0	4,000.00
\$ / R		On 28/01/2015	Any day expiry	11.53360	11.53360	11.63940	11.63940		12.31	0.00	0	3,432.00
\$ / R	10.80	Put	Any day expiry	0.36750	0.00037	0.27330	0.00027	0.368	18.03	0.00	0	300.00
\$ / R	11.15	Put	Any day expiry	5.86100	0.00586	3.95590	0.00396	5.861	15.43	0.00	0	250.00
\$ / R	11.45	Call	Any day expiry	131.51810	0.13152	218.77320	0.21877	131.518	13.09	0.00	0	250.00
\$ / R	14.27	Call	Any day expiry	0.05810	0.00006	0.03120	0.00003	0.058	44.65	0.00	0	300.00
\$ / R		On 30/01/2015	Any day expiry	11.53720	11.53720	11.64310	11.64310		12.64	0.00	0	268.00
\$ / R	11.62	Call	Any day expiry	59.78150	0.05978	111.84040	0.11184	59.781	13.17	0.00	0	10,000.00
\$ / R	11.64	Call	Any day expiry	53.87250	0.05387	100.61350	0.10061	53.873	13.32	0.00	0	10,000.00
\$ / R		On 16/02/2015	Any day expiry	11.56770	11.56770	11.67420	11.67420		12.42	0.00	0	1,405.00
\$ / R		On 25/02/2015	Any day expiry	11.58400	11.58400	11.69080	11.69080		12.79	0.00	0	2,671.00
\$ / R	10.80	Put	Any day expiry	6.58240	0.00658	5.57520	0.00558	6.582	12.70	0.00	0	300.00
\$ / R	11.15	Put	Any day expiry	30.96970	0.03097	18.75720	0.01876	30.970	11.71	0.00	0	250.00
\$ / R	11.60	Call	Any day expiry	175.31520	0.17532	231.98160	0.23198	175.315	12.79	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	0.68010	0.00068	0.60540	0.00061	0.680	25.53	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.58580	11.58580	11.69270	11.69270		12.82	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.58760	11.58760	11.69460	11.69460		12.85	0.00	0	974.00
\$ / R	On 12/03/2015	Any day expiry			11.61140	11.61140	11.71900	11.71900		12.83	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.61870	11.61870	11.72650	11.72650		12.78	121,531,602.00	10,460	1,147,639.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	2.10380	0.00210	1.80720	0.00181	2.104	15.56	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	3.42720	0.00343	2.85320	0.00285	3.427	14.35	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	5.59860	0.00560	4.33290	0.00433	5.599	13.41	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	10.17620	0.01018	7.55920	0.00756	10.176	12.67	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	11.90910	0.01191	8.98660	0.00899	11.909	12.48	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	13.50510	0.01351	10.31050	0.01031	13.505	12.32	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	13.93610	0.01394	10.66930	0.01067	13.936	12.28	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	19.07150	0.01907	14.97650	0.01498	19.072	11.90	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	644.76240	0.64476	747.39320	0.74739	644.762	11.51	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	444.75610	0.44476	528.98400	0.52898	444.756	12.04	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	90.90380	0.09090	63.99850	0.06400	90.904	12.14	0.00	0	12,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Put	107.54140	0.10754	77.14880	0.07715	107.541	12.25	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	344.70860	0.34471	418.50730	0.41851	344.709	12.35	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Put	126.00860	0.12601	92.00730	0.09201	126.009	12.35	0.00	0	1,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	133.91250	0.13391	98.44230	0.09844	133.913	12.40	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	150.61260	0.15061	112.16970	0.11217	150.613	12.48	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.50	Put	168.49880	0.16850	127.05360	0.12705	168.499	12.56	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	266.26330	0.26626	329.60310	0.32960	266.263	12.65	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	192.51150	0.19251	147.29710	0.14730	192.512	12.67	0.00	0	200.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	261.21150	0.26121	323.79710	0.32380	261.212	12.67	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	237.03630	0.23704	295.86410	0.29586	237.036	12.78	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	293.01990	0.29302	229.65740	0.22966	293.020	13.35	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	181.82740	0.18183	222.80170	0.22280	181.827	13.49	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	178.64800	0.17865	218.92940	0.21893	178.648	13.54	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	152.51960	0.15252	186.96680	0.18697	152.520	13.97	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	139.78710	0.13979	171.30430	0.17130	139.787	14.20	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	428.68100	0.42868	351.83840	0.35184	428.681	14.25	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	117.65360	0.11765	143.95560	0.14396	117.654	14.68	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	498.95360	0.49895	417.45560	0.41746	498.954	14.68	0.00	0	800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	108.06640	0.10807	132.06470	0.13206	108.066	14.92	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	53.45380	0.05345	63.52510	0.06353	53.454	17.13	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	934.75380	0.93475	837.02510	0.83703	934.754	17.13	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	47.74310	0.04774	56.42500	0.05643	47.743	17.53	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	45.80510	0.04581	54.01940	0.05402	45.805	17.68	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	33.95180	0.03395	40.35540	0.04036	33.952	18.62	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	23.70280	0.02370	29.06990	0.02907	23.703	19.42	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	3.76400	0.00376	5.30890	0.00531	3.764	22.43	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.63890	11.63890	11.74720	11.74720		13.07	0.00	0	2,853.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	18.29170	0.01829	13.70510	0.01371	18.292	12.12	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	40.38160	0.04038	30.72100	0.03072	40.382	11.67	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	62.18100	0.06218	43.41900	0.04342	62.181	11.88	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	268.52400	0.26852	325.57250	0.32557	268.524	12.97	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	195.24130	0.19524	233.96940	0.23397	195.241	13.80	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 27/03/2015	Any day expiry	14.85	Call	1.27500	0.00128	2.02200	0.00202	1.275	21.42	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.64820	11.64820	11.75660	11.75660		13.02	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	78.77720	0.07878	56.51490	0.05651	78.777	11.97	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	112.77910	0.11278	132.05290	0.13205	112.779	15.67	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.69840	11.69840	11.80760	11.80760		13.22	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	30.38590	0.03039	23.80460	0.02380	30.386	11.82	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	84.98710	0.08499	65.45420	0.06545	84.987	11.79	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	222.55940	0.22256	255.09210	0.25509	222.559	14.49	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	28.65160	0.02865	29.40720	0.02941	28.652	28.12	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.75230	11.75230	11.86320	11.86320		13.50	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	45.63460	0.04563	37.70240	0.03770	45.635	12.07	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	64.42830	0.06443	53.14540	0.05315	64.428	11.99	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	103.78110	0.10378	85.74330	0.08574	103.781	11.86	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	320.89090	0.32089	362.63280	0.36263	320.891	14.08	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	238.93580	0.23894	268.20390	0.26820	238.936	15.30	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	46.98940	0.04699	52.74850	0.05275	46.989	28.50	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			11.77650	11.77650	11.88810	11.88810		13.51	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.78200	11.78200	11.89380	11.89380		13.70	39,186,932.00	3,326	66,115.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	45.71810	0.04572	37.91900	0.03792	45.718	12.24	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	47.96040	0.04796	39.78570	0.03979	47.960	12.23	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	53.96540	0.05397	44.78960	0.04479	53.965	12.20	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	80.82800	0.08083	67.30070	0.06730	80.828	12.10	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	84.37260	0.08437	70.28490	0.07028	84.373	12.08	843,726.00	10,000	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	202.29690	0.20230	163.80430	0.16380	202.297	12.54	0.00	0	4,800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	529.50090	0.52950	597.18300	0.59718	529.501	12.83	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	247.50090	0.24750	203.38300	0.20338	247.501	12.83	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	479.50150	0.47950	541.60610	0.54161	479.502	13.12	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	456.23000	0.45623	515.58930	0.51559	456.230	13.27	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	253.40740	0.25341	281.98880	0.28199	253.407	15.61	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	205.85310	0.20585	227.77720	0.22778	205.853	16.58	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	195.11370	0.19511	215.52140	0.21552	195.114	16.84	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	149.92530	0.14993	163.99940	0.16400	149.925	18.21	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	128.81720	0.12882	140.77890	0.14078	128.817	18.95	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	110.45120	0.11045	120.00030	0.12000	110.451	19.75	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.80810	11.80810	11.92070	11.92070		13.70	0.00	0	1,636.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	60.08060	0.06008	50.42030	0.05042	60.081	12.24	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	122.06870	0.12207	103.13780	0.10314	122.069	12.01	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	249.68640	0.24969	275.85870	0.27586	249.686	16.15	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	57.19950	0.05720	62.16120	0.06216	57.199	28.17	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.86960	11.86960	11.98390	11.98390		13.88	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	73.29090	0.07329	61.39700	0.06140	73.291	12.30	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	139.04180	0.13904	119.90540	0.11991	139.042	12.11	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	267.47750	0.26748	292.38510	0.29239	267.478	16.90	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	73.41460	0.07341	83.48070	0.08348	73.415	27.76	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.92420	11.92420	12.03970	12.03970		14.10	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	84.25430	0.08425	72.32620	0.07233	84.254	12.37	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	154.75920	0.15476	133.74850	0.13375	154.759	12.30	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	278.76400	0.27876	301.43960	0.30144	278.764	17.67	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 27/08/2015	Any day expiry	16.50	Call	79.58090	0.07958	92.00280	0.09200	79.581	27.35	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			11.95060	11.95060	12.06660	12.06660		14.25	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.95820	11.95820	12.07430	12.07430		14.25	2,391,640.00	200	25,100.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	61.11240	0.06111	54.21710	0.05422	61.112	12.65	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,423.08350	1.42308	1,531.88140	1.53188	1,423.084	12.58	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	122.70990	0.12271	105.13530	0.10514	122.710	12.34	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,085.17850	1.08518	1,183.16150	1.18316	1,085.179	12.34	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	126.97850	0.12698	108.86150	0.10886	126.979	12.34	1,269,785.00	10,000	49,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	201.62630	0.20163	174.63900	0.17464	201.626	12.36	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	287.82410	0.28782	242.42720	0.24243	287.824	12.84	0.00	0	15,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	307.40010	0.30740	260.16180	0.26016	307.400	12.96	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	532.88460	0.53288	582.03830	0.58204	532.885	14.41	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	395.65730	0.39566	429.21160	0.42921	395.657	16.07	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	295.63860	0.29564	318.49730	0.31850	295.639	17.86	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	194.58900	0.19459	207.94080	0.20794	194.589	20.58	0.00	0	105,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	174.28450	0.17428	185.54950	0.18555	174.285	21.43	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	169.63340	0.16963	174.89960	0.17490	169.633	22.70	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.98460	11.98460	12.10120	12.10120		14.40	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	92.03150	0.09203	81.98810	0.08199	92.031	12.29	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	168.36870	0.16837	145.01020	0.14501	168.369	12.40	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	244.57280	0.24457	212.78030	0.21278	244.573	12.48	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	289.47230	0.28947	311.19730	0.31120	289.472	18.43	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	213.01250	0.21301	227.48090	0.22748	213.013	20.47	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	96.06500	0.09607	108.54660	0.10855	96.065	27.40	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.04100	12.04100	12.15870	12.15870		14.56	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	102.40350	0.10240	92.05200	0.09205	102.404	12.38	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	179.29760	0.17930	154.80500	0.15480	179.298	12.46	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	299.79840	0.29980	320.05920	0.32006	299.798	19.11	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	113.20970	0.11321	124.48780	0.12449	113.210	27.21	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.09320	12.09320	12.21150	12.21150		14.72	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	111.94980	0.11195	101.18330	0.10118	111.950	12.48	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	188.11680	0.18812	162.45880	0.16246	188.117	12.50	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	309.74900	0.30975	326.62240	0.32662	309.749	19.79	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	115.75100	0.11575	121.43320	0.12143	115.751	27.31	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.11750	12.11750	12.23610	12.23610		14.72	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.12310	12.12310	12.24170	12.24170		14.72	0.00	0	36,332.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	141.63290	0.14163	126.64990	0.12665	141.633	12.38	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,314.73290	1.31473	1,418.34990	1.41835	1,314.733	12.38	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,276.50870	1.27651	1,375.61890	1.37562	1,276.509	12.41	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,130.26540	1.13027	1,220.78730	1.22079	1,130.265	12.56	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	995.13600	0.99514	1,080.30290	1.08030	995.136	12.70	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	364.08130	0.36408	313.28700	0.31329	364.081	13.13	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	455.45000	0.45545	482.08870	0.48209	455.450	17.40	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	437.96610	0.43797	462.90030	0.46290	437.966	17.69	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	421.66700	0.42167	445.00520	0.44501	421.667	17.98	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	385.33480	0.38533	406.80470	0.40680	385.335	18.64	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	284.53690	0.28454	296.76510	0.29677	284.537	21.09	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry			12.14180	12.14180	12.26060	12.26060		14.85	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	119.96560	0.11997	108.99200	0.10899	119.966	12.55	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	194.19910	0.19420	167.88430	0.16788	194.199	12.50	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	317.28150	0.31728	331.48100	0.33148	317.282	20.46	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	113.36480	0.11336	123.90130	0.12390	113.365	27.09	0.00	0	300.00
\$ / R	On 11/03/2016	Any day expiry			12.30410	12.30410	12.42460	12.42460		15.29	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.31050	12.31050	12.43100	12.43100		17.94	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.49410	12.49410	12.61490	12.61490		15.75	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.50250	12.50250	12.62340	12.62340		15.74	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			12.70090	12.70090	12.82210	12.82210		16.07	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.70930	12.70930	12.83060	12.83060		16.06	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			12.89080	12.89080	13.01240	13.01240		16.32	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			12.90130	12.90130	13.02300	13.02300		16.32	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.61870	11.61870	11.72650	11.72650		12.78	406,654.50	35	1,588.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	42,345.33290	0.42345	50,570.07450	0.50570	42,345.333	12.10	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.78200	11.78200	11.89380	11.89380		13.70	483,062.00	41	194.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.95820	11.95820	12.07430	12.07430		14.25	0.00	0	50.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.12310	12.12310	12.24170	12.24170		14.72	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry			17.41990	17.41990	17.65760	17.65760		17.79	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	801.58610	0.80159	570.30670	0.57031	801.586	26.92	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	1,080.47870	1.08048	844.74610	0.84475	1,080.479	29.76	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	1,210.30880	1.21031	973.65430	0.97365	1,210.309	31.06	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	0.00120	0.00000	0.01550	0.00002	0.001	58.65	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	0.00000	0.00000	0.00000	0.00000	0.000	40.12	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	0.00000	0.00000	0.00000	0.00000	0.000	39.55	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.55270	17.55270	17.79660	17.79660		12.77	40,599,395.10	2,313	33,832.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	56.00570	0.05601	37.59530	0.03760	56.006	11.77	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	117.45730	0.11746	65.71640	0.06572	117.457	12.11	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	38.77280	0.03877	59.65280	0.05965	38.773	14.80	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	24.08260	0.02408	38.72570	0.03873	24.083	14.93	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	15.04360	0.01504	19.76240	0.01976	15.044	15.96	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			17.78800	17.78800	18.03830	18.03830		13.56	18,606,248.00	1,046	6,381.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.04560	18.04560	18.30170	18.30170		14.34	0.00	0	1,020.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.29170	18.29170	18.55050	18.55050		14.75	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09901	0.09901	0.09910	0.09910		15.93	0.00	0	3,831.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10053	0.10053	0.10065	0.10065		15.19	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10218	0.10218	0.10234	0.10234		15.82	0.00	0	0.00
€ / R	On 21/01/2015	Any day expiry			13.40960	13.40960	13.47770	13.47770		28.89	0.00	0	0.00
€ / R	On 23/01/2015	Any day expiry			13.41240	13.41240	13.47770	13.47770		22.51	0.00	0	0.00
€ / R	On 23/01/2015	Any day expiry	13.57	Call	37.58350	0.03758	44.86270	0.04486	37.583	24.25	0.00	0	5,000.00
€ / R	On 23/02/2015	Any day expiry			13.47880	13.47880	13.54790	13.54790		13.21	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	35.32180	0.03532	38.81540	0.03882	35.322	17.46	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	966.52180	0.96652	900.91540	0.90092	966.522	17.46	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.52590	13.52590	13.59610	13.59610		13.35	41,267,520.90	3,051	92,818.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	74.42040	0.07442	0.00000	0.00000	74.420	12.58	744,204.00	10,000	10,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	213.04360		0.21304	180.61010	0.18061		213.044	13.14	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	456.67290		0.45667	404.09620	0.40410		456.673	14.31	0.00	0	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	609.93400		0.60993	551.60110	0.55160		609.934	15.07	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	626.02350		0.62602	567.20680	0.56721		626.023	15.15	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	818.98010		0.81898	755.64330	0.75564		818.980	16.03	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	37.95140		0.03795	39.27370	0.03927		37.951	19.13	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	35.77450		0.03577	36.97640	0.03698		35.774	19.31	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	28.47190		0.02847	29.29910	0.02930		28.472	20.04	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	27.54310		0.02754	28.32700	0.02833		27.543	20.15	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	26.65290		0.02665	27.39490	0.02739		26.653	20.26	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	26.36410		0.02636	27.09290	0.02709		26.364	20.29	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	25.24840		0.02525	25.92700	0.02593		25.248	20.44	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	21.78930		0.02179	22.32130	0.02232		21.789	20.94	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			13.70470		13.70470	13.77840	13.77840			13.46	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	245.86660		0.24587	257.95280	0.25795		245.867	15.63	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.73050		13.73050	13.80480	13.80480			13.60	4,929,249.50	359	19,972.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	287.59470		0.28759	253.37130	0.25337		287.595	12.83	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	145.05270		0.14505	150.35010	0.15035		145.053	18.34	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.95760		13.95760	14.03620	14.03620			14.01	0.00	0	6,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.17650		14.17650	14.25710	14.25710			14.36	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	592.13030		0.59213	545.38940	0.54539		592.130	13.69	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	327.83700		0.32784	336.28760	0.33629		327.837	19.65	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			566.45900		566.45900	563.53000	563.53000				0.00	0	0.00
AL12	On 07/05/2015	Index Future			575.34400		575.34400	572.37400	572.37400				0.00	0	0.00
AL37	On 05/02/2015	Index Future			459.73300		459.73300	458.60800	458.60800				0.00	0	116.00
AL37	On 07/05/2015	Index Future			466.94400		466.94400	465.80500	465.80500				0.00	0	0.00
AL7T	On 05/02/2015	Index Future			554.20700		554.20700	551.69900	551.69900				0.00	0	3.00
AL7T	On 07/05/2015	Index Future			562.90000		562.90000	560.35700	560.35700				0.00	0	0.00
ALBI	On 05/02/2015	Index Future			503.74400		503.74400	501.79000	501.79000				0.00	0	770.00
ALBI	On 07/05/2015	Index Future			511.64600		511.64600	509.66600	509.66600				0.00	0	0.00
ALBI	On 06/08/2015	Index Future			520.27000		520.27000	518.26500	518.26500				0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.51860		9.51860	9.57080	9.57080			12.94	14,325,493.00	1,505	24,071.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	133.60970		0.13361	113.46940	0.11347		133.610	12.88	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	122.66860		0.12267	138.32910	0.13833		122.669	13.60	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	32.32560		0.03233	36.43900	0.03644		32.326	15.05	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.59450		9.59450	9.64780	9.64780			12.22	4,797,250.00	500	10,270.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.68050		9.68050	9.73520	9.73520			12.22	0.00	0	750.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.76440		9.76440	9.81900	9.81900			12.48	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.61560		9.61560	9.70720	9.70720			13.85	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.73530		9.73530	9.82660	9.82660			12.97	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFZ	On 16/03/2015	Can-Do Future		159.83130	159.83130		204.61750	204.61750			0.00	0	10,000.00
CF CANDO CAGE	On 02/03/2015	Can-Do Future		1,317.81000	1,317.81000		1,767.30000	1,767.30000			0.00	0	30.00
CHF / R	On 16/03/2015	Foreign Exchange Future		13.63260	13.63260		13.52580	13.52580		17.71	95,428.20	7	3,162.00
CHF / R	On 12/06/2015	Foreign Exchange Future		13.87750	13.87750		13.76550	13.76550		16.37	0.00	0	6,502.00
CNH / R	On 16/03/2015	Foreign Exchange Future		1.85850	1.85850		1.87420	1.87420		12.12	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future		1.87030	1.87030		1.88640	1.88640		12.62	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		123.26832	123.26832		123.28636	123.28636			0.00	0	0.00
EL28	On 07/05/2015	Bond Future		123.70248	123.70248		123.72284	123.72284			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		8.88749	90.54235		8.94029	90.11293			0.00	0	6,576.00
ES33	On 07/05/2015	Bond Future		8.95492	88.17512		9.00910	87.74054			0.00	0	0.00
ES33	On 06/08/2015	Bond Future		9.01126	89.67775		9.06675	89.23816			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		500.40200	500.40200		498.54200	498.54200			0.00	0	441.00
GOVI	On 07/05/2015	GOVI		508.25100	508.25100		506.36600	506.36600			0.00	0	131.00
GOVI	On 06/08/2015	GOVI		516.81800	516.81800		514.91000	514.91000			0.00	0	0.00
I2025	On 05/02/2015	Bond Future		117.72099	117.72099		117.74233	117.74233			0.00	0	16.00
I2025	On 07/05/2015	Bond Future		119.57731	119.57731		119.60080	119.60080			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		123.90701	123.90701		125.28657	125.28657			0.00	0	3,741.00
I2038	On 07/05/2015	Bond Future		125.86084	125.86084		127.26405	127.26405			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	126.59198	126.59198		127.46203	127.46203			0.00	0	5,889.00
I2046	On 07/05/2015		Bond Future	127.21923	127.21923		128.10508	128.10508			0.00	0	0.00
I2046	On 31/03/2046		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 05/02/2015		Bond Future	134.44505	134.44505		134.96619	134.96619			0.00	0	2,753.00
I2050	On 07/05/2015		Bond Future	136.56483	136.56483		137.09639	137.09639			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	223.45200	223.45200		223.79300	223.79300			0.00	0	1,093.00
IGOV	On 07/05/2015		Index Future	226.97500	226.97500		227.32300	227.32300			0.00	0	82.00
IGOV	On 06/08/2015		Index Future	230.81900	230.81900		231.17700	231.17700			0.00	0	0.00
ILBI	On 05/02/2015		Index Future	605.24200	605.24200		606.27700	606.27700			0.00	0	159.00
ILBI	On 07/05/2015		Index Future	615.02500	615.02500		616.07900	616.07900			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015		Jibar Tradeable Future	6.10800	93.89200		6.11000	93.89000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015		Jibar Tradeable Future	6.03000	93.97000		6.06000	93.94000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.00000	94.00000		6.05000	93.95000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	5.97000	94.03000		6.03000	93.97000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	5.94000	94.06000		6.04000	93.96000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	5.92000	94.08000		6.04000	93.96000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	5.95000	94.05000		6.07000	93.93000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.06000	93.94000		6.16000	93.84000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.20000	93.80000		6.29000	93.71000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	6.33000	93.67000		6.41000	93.59000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	6.44000	93.56000		6.50000	93.50000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	6.54000	93.46000		6.62000	93.38000			0.00	0	0.00
KES / R	On 16/03/2015		Foreign Exchange Future	0.12580	0.12580		0.12640	0.12640			0.00	0	8.00
NGN / R	On 16/03/2015		Foreign Exchange Future	0.05770	0.05770		0.06090	0.06090		21.17	0.00	0	3,620.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05660	0.05660		0.05720	0.05720			0.00	0	60,754.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.16410	1.16410		1.15940	1.15940			0.00	0	228.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.16540	1.16540		1.16070	1.16070			0.00	0	150.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.16720	1.16720		1.16250	1.16250			0.00	0	0.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.16940	1.16940		1.16460	1.16460			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	7.31674	126.40537		7.38857	125.75196		7.18	145,871,796.98	1,154	28,999.00
R186	On 05/02/2015	8.00	Put	0.33000	0.00033		1.90000	0.00190	0.330	7.50	0.00	0	6,500.00
R186	On 05/02/2015	8.05	Put	0.14000	0.00014		0.94000	0.00094	0.140	7.53	0.00	0	6,500.00
R186	On 05/02/2015	9.00	Put	0.00000	0.00000		0.00000	0.00000	0.000	7.83	0.00	0	9,600.00



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 07/05/2015	Bond Future			7.35117		128.38799		7.42530	127.72662		7.44	0.00	0	219.00
R186	On 07/05/2015	Bond Future	7.45	Put	1,631.27000		1.63127	1,957.26000	1.95726		1,631.270	7.42	0.00	0	50.00
R186	On 07/05/2015	Bond Future	7.80	Put	664.68000		0.66468	835.65000	0.83565		664.680	7.58	0.00	0	300.00
R186	On 06/08/2015	Bond Future			7.36992		125.27564	7.44632	124.60638			7.52	0.00	0	0.00
R186	On 06/08/2015	Bond Future	8.90	Put	101.98000		0.10198	142.70000	0.14270		101.980	8.00	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			7.37162		127.51040	7.45037	126.83205			7.29	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	207.70000		0.20770	272.59000	0.27259		207.700	7.75	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			285.02880		285.02880	285.07956	285.07956				0.00	0	898.00
R197	On 07/05/2015	Bond Future			289.52313		289.52313	289.57938	289.57938				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			236.54552		236.54552	236.41764	236.41764				0.00	0	50,902.00
R202	On 07/05/2015	Bond Future			240.27545		240.27545	240.14921	240.14921				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			7.05188		107.71652	7.10871	107.36358			5.42	0.00	0	8,864.00
R2023	On 07/05/2015	Bond Future			7.08045		105.48253	7.13940	105.12583			5.77	101,263,228.80	960	1,410.00
R2023	On 06/08/2015	Bond Future			7.08956		107.27961	7.15060	106.91980			5.59	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	10.51000		0.01051	16.43000	0.01643		10.510	5.97	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			6.32475		107.89896	6.39208	107.73593			1.77	0.00	0	14,991.00
R203	On 05/02/2015	Bond Future	7.69	Call	3,244.38000		3.24438	3,081.35000	3.08135		3,244.380	1.96	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.32130		105.42529	6.39567	105.26154			1.78	0.00	0	2,000.00
R203	On 06/08/2015	Bond Future			6.24891		107.22178	6.33152	107.05816			1.62	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			7.77269		102.20781	7.83952	101.61676				0.00	0	6,938.00
R2030	On 07/05/2015	Bond Future			7.81541		103.81096	7.88406	103.21242				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			7.94824		105.79656	8.01526	105.16526				0.00	0	15.00
R2032	On 07/05/2015	Bond Future			7.99198		103.30129	8.06076	102.66184				0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.02381		105.06184	8.09426	104.41442				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			8.07280		104.59246	8.12455	104.04844				0.00	0	34,464.00
R2037	On 07/05/2015	Bond Future			8.11682		106.23307	8.16980	105.68234				0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 06/08/2015	Bond Future			8.15101		103.78313		8.20516	103.22591			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			6.56576		105.92892		6.63286	105.69697		2.77	0.00	0	10,492.00
R204	On 07/05/2015	Bond Future			6.58518		107.59041		6.65710	107.35664		2.74	183,979,601.10	1,710	3,760.00
R204	On 06/08/2015	Bond Future			6.56510		105.38547		6.64221	105.15066		2.72	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	4.95000		0.00495		8.31000	0.00831	4.950	2.93	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			8.21275		106.14352		8.25443	105.66449			0.00	0	6,042.00
R2044	On 07/05/2015	Bond Future			8.25676		107.80838		8.29937	107.32366			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.29170		105.26006		8.33517	104.76997			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			8.20289		110.13374		8.23966	109.69613			0.00	0	33,741.00
R2048	On 07/05/2015	Bond Future			8.24294		107.43128		8.28046	106.98890			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.27360		109.26173		8.31181	108.81471			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			6.73665		102.63617		6.79362	102.39784		3.65	123,368,676.34	1,202	35,234.00
R207	On 07/05/2015	Bond Future			6.76510		104.24607		6.82526	104.00575		3.62	0.00	0	800.00
R207	On 07/05/2015	Bond Future	7.73	Call	3,807.04000		3.80704		3,578.80000	3.57880	3,807.040	3.89	0.00	0	66.00
R207	On 06/08/2015	Bond Future			6.76331		102.37825		6.82677	102.13669		3.60	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	2,882.12000		2.88212		2,693.05000	2.69305	2,882.120	3.79	0.00	0	70.00
R207	On 05/11/2015	Bond Future			6.72277		104.20450		6.78989	103.96089		3.48	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	2,965.64000		2.96564		2,789.61000	2.78961	2,965.640	3.66	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			6.85629		101.93005		6.91814	101.62594		4.43	0.00	0	51,193.00
R208	On 07/05/2015	Bond Future			6.88305		100.12949		6.94775	99.82236		4.61	0.00	0	1,295.00
R208	On 06/08/2015	Bond Future			6.88555		101.83585		6.95313	101.52629		4.44	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	6.73000		0.00673		10.98000	0.01098	6.730	4.76	0.00	0	198.00
R208	On 05/11/2015	Bond Future			6.86182		100.24963		6.93259	99.93675		4.44	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	78.94000		0.07894		106.62000	0.10662	78.940	4.76	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	7.98727		84.67643		8.03897	84.22483		11.14	0.00	0	14,609.00
R209	On 07/05/2015	Bond Future	8.02585		82.85706		8.07871	82.39976		12.13	0.00	0	0.00
R209	On 06/08/2015	Bond Future	8.05399		84.26922		8.10791	83.80647		11.91	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	71.87000		89.27000	0.08927	71.870	12.62	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution	6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 05/02/2015	Bond Future	176.22384		176.22384		176.25603	176.25603			0.00	0	628.00
R210	On 07/05/2015	Bond Future	176.92759		176.92759		176.96326	176.96326			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	130.81514		130.81514		130.86928	130.86928			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future	132.87787		132.87787		132.93495	132.93495			0.00	0	0.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 05/02/2015	Bond Future	136.34086		136.34086		136.62841	136.62841			0.00	0	1,621.00
R212	On 07/05/2015	Bond Future	138.49070		138.49070		138.78503	138.78503			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	7.81282		95.78295		7.88478	95.16795		9.43	0.00	0	16,582.00
R213	On 07/05/2015	Bond Future	7.85121		93.74151		7.92501	93.11841		10.25	0.00	0	0.00
R213	On 06/08/2015	Bond Future	7.87801		95.33853		7.95359	94.70748		10.02	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	8.08747		85.78082		8.13419	85.34807		11.88	0.00	0	13,207.00
R214	On 07/05/2015	Bond Future	8.12505		83.83554		8.17276	83.39743		12.95	0.00	0	0.00
R214	On 06/08/2015	Bond Future	8.15312		85.26386		8.20173	84.82070		12.71	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	20,912.14000		20,912.14000		21,059.95000	21,059.95000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.91580		4.91580		4.93250	4.93250		11.49	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.90650		4.90650		4.92280	4.92280		10.18	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZMW / R	On 16/03/2015		Foreign Exchange Future		1.73810	1.73810	1.77110	1.77110			0.00	0	12.00
ZMW / R	On 12/06/2015		Foreign Exchange Future		1.69670	1.69670	1.72990	1.72990			0.00	0	0.00

**Total for Derivatives :** **845,961,493.42**    **57,869**    **3 819 403.00**

**i-Bonds**

AA02	On 28/03/2016		Spot Bond		0.00000	100.00000	0.00000	100.46408			0.00	0	0.00
AA03	On 11/05/2015		Spot Bond		6.68500	102.90603	6.68500	102.85059			0.00	0	0.00
AA04	On 22/03/2017		Spot Bond		0.00000	100.00000	0.00000	100.62095			0.00	0	0.00
AA05	On 22/03/2019		Spot Bond		7.81500	108.28323	7.81500	108.21446			0.00	0	600,000,000.00
AA06	On 15/04/2021		Spot Bond		0.00000	100.00000	0.00000	100.17172			0.00	0	0.00
AA07	On 15/04/2021		Spot Bond		8.38000	107.95611	8.38000	107.88309			0.00	0	0.00
AB01/R186	On 24/11/2020		Spot Bond		10.00000	104.97900	10.00000	104.89700			0.00	0	0.00
AB010	On 21/11/2022		Spot Bond		0.00000	100.00000	0.00000	101.31715			0.00	0	0.00
AB011	On 21/11/2023		Spot Bond		0.00000	100.00000	0.00000	101.40942			0.00	0	0.00
AB013	On 21/11/2018		Spot Bond		8.68000	100.26322	8.68000	100.19265			0.00	0	0.00
AB014U	On 19/11/2024		Spot Bond		100.00000	11.09386	100.00000	11.01343			0.00	0	0.00
AB015U	On 13/11/2024		Spot Bond		10.84000	101.97298	10.84000	101.88381			0.00	0	0.00
AB016U	On 05/02/2025		Spot Bond		100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
AB017U	On 05/02/2015		Spot Bond		100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
AB06	On 27/03/2015		Spot Bond		6.80500	102.89895	6.80500	102.84206			0.00	0	120,000,000.00
AB08	On 03/05/2017		Spot Bond		0.00000	100.00000	0.00000	102.33807			0.00	0	0.00
AB09	On 03/05/2017		Spot Bond		8.18500	106.61746	8.18500	106.54661			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020		Spot Bond		10.00000	106.05800	10.00000	105.97500			0.00	0	0.00
ABCP13	On 07/12/2023		Spot Bond		2.41000	125.27840	2.41000	271.14090			0.00	0	0.00
ABFN04	On 25/02/2015		Spot Bond		0.00000	100.00000	0.00000	101.38487			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.24184			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.76881			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.79892			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.81885			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.30929			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.07289			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.74592			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	90.40984		100.00000	89.75310			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.15000	172.78719		2.15000	172.72666			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	163.67285		2.76000	163.60762			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.52612		2.17000	174.46468			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	186.55256		1.82000	186.49222			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.38125	80.71615		7.38125	80.66892			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.38125	80.71615		7.38125	80.66892			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	100.69685			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	100.35929			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.20816			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.49830			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.97500		108.90796		6.97500	108.84610			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.15696			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	2.70000		93.86696		2.70000	107.74833			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.44000		102.63464		2.44000	161.85713			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.30000		117.99085		2.30000	216.23808			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	8.71000		97.66357		8.71000	97.59459			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	101.82356			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	102.78000			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		107.10359		9.63000	107.02060			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	8.78500	113.52554	8.78500	113.44513				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.08500	95.78176	8.08500	95.71922				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	106.19000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	112.49000				0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	8.88000	112.77691	8.88000	112.69618				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	100.94018				0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000	0.00000	99.77835				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.53500	110.00362	7.53500	109.93622				51,991,500,000.00	6,900,000	1,590,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.09000	109.23534	8.09000	109.16397				0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.84500	102.32697	6.84500	102.27044				0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.17500	101.35064	8.17500	101.28373				85,837,500,000.00	10,500,000	740,000,000.00
ABS7	On 11/09/2026	Spot Bond	8.98000	102.03025	8.98000	101.95601				0.00	0	1,760,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.20000	105.70540	7.20000	105.64346				0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.22000	217.03961	2.22000	274.89128				0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.84000	126.32320	1.84000	129.09893				0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.17000	129.38257	2.17000	131.93527				0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00652	100.00000	0.00647				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000		87.15566	100.00000	86.54333				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.13500		106.33131	11.13500	106.23587				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.77378				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		6.02574	100.00000	5.98109				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.81730				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.43441				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		35.91623	100.00000	35.65007				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.73026				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		67.70623	11.00000	67.64818				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		35.91623	100.00000	35.65007				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	100.76465				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.83638				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.73264				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.75427				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.76378				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.83231				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.83231				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.83136				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.83136				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.83327				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.82367			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.05800		10.00000	105.97500			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.56024			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.74132			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.76271			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.77130			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.75402			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.71535			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.57500	106.43620		8.57500	106.59594			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.93585			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.58709			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	87.84421			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	179.53994			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	179.60623			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.73256			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.73180			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.15401			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.73125			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.83518			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.29955			0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.05800		10.00000	105.97500			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.86835			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.94409			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.73517			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.78561			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.65226			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.63750			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.66614			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.71979			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.68946			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.65486			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.66441			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.59073		10.23000	103.50511			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.67377			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.65920			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	118.67758			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	8.75500	104.72720		8.75500	104.65327			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.71712			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	116.83777		1.75000	116.90704			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.73943			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.66509			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.69389			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.71527			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.67250			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.95575			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.16470			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.30855		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.66478		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.70990		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.71100		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.70191		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.73853		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.74977		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.01143		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.24068		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.75245		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.75245		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78357		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.69817		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.79500		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.64295		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.78357		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	95.90027		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.76716		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.74944		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	130.23746		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	131.16995		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.65536		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.64936		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.25092		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL212	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.66564			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.68508			0.00	0	50,000,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.69389			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.65622			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.65536			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.72479			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.05831			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.78418			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.85429			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.36106			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.05145			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.14515			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		24.79205		100.00000	24.61231			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.31918		100.00000	13.22048			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.27282			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.08476			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.09285			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.10362			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.08225			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.32000		100.92639		7.32000	100.86661			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.10445			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.12062			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.12500		104.70616		8.12500	104.63707			0.00	0	2,900,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR02	On 30/04/2023	Spot Bond	8.88000	118.93742		8.88000	118.85228			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.89000	108.34898		6.89000	108.28818			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.45000	106.55826		8.45000	106.48521			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.22702		100.00000	14.13224			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.27500	107.44884		9.27500	107.36814			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.69000	166.32942		2.69000	166.26384			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.02935			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.88501			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	73.73737		100.00000	73.29317			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.54679			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.58732			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	100.74372			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.57341			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.65107			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	100.68946			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.74781			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.11826			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	107.45500			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	103.05262				0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	96.37564				0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.55000	131.16415	2.55000	297.94492				0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.82452				0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000	0.00000	109.07830				0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.20589				0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	96.14388				0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	97.99181				0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.72405				0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.63315				0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.56500	164.43680	2.56500	208.26141				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	28.55238	100.00000	28.36219				0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	17.37251	100.00000	17.24376				0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	17.47270	100.00000	17.34322				0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	17.02183	100.00000	16.89569				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.83638				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.60392				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.49031				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.22500	108.04070	8.22500	107.96895				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.79274				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.15409				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.55348			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	101.28244			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		8.66000	105.41251		8.66000	105.33889			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.21500	106.60603		7.21500	106.54377			0.00	0	40,000,000.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	52.61560		100.00000	52.22569			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	103.16321			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.13500	107.41584		8.13500	107.34528			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.57857	103.05442		10.57857	102.08536			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.81680	101.24913		10.81680	100.98154			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.81245	101.23045		10.81245	100.98212			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.69112			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.80892	101.16823		10.80892	100.98590			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.11950	102.35419		11.11950	102.37326			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.70661			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.70661			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.70667			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		10.82857	100.97993		10.82857	100.80288			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.81377	102.23537		10.81377	101.15155			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.81680	101.24913		10.81680	100.98154			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.61428	101.82639		10.61428	101.43070			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		9.74234	97.90577		9.74234	101.21964			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.67259			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.65670			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.65670			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00401			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.71997		102.28653		9.71997	101.63870			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	10.91000		101.13806		10.91000	101.08200			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.63850			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.83500		75.10544		10.83500	99.24148			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00402			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.61390			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		93.97144		9.28000	100.58784			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.64761			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.62500		73.84985		10.62500	99.29422			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.62939			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.64457			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.64457			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.89389			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.62210			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.65995			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00401			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.65995			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.62332			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.63863			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.66004			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.48688			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.52102			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB02	On 31/03/2016	Spot Bond	13.57857	103.22262		13.57857	102.25554			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.64142	102.14726		14.64142	102.15159			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.49099	102.39031		13.49099	101.70241			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.84062			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.84062			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.84062			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.87058			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.73534			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	26.26535		100.00000	26.11614			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.93451		100.00000	19.78679			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.14264		100.00000	18.00819			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.19917		100.00000	11.11617			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.20728		100.00000	11.12329			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.54032		100.00000	13.43998			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.73246		100.00000	11.64551			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.08401			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.03570			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.30320			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.32046			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.46126		100.00000	8.39855			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.46126		100.00000	8.39855			0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000	99.18478		100.00000	100.00000			0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000	93.83033		100.00000	93.11224			0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000	90.57072		100.00000	89.90148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP91U	On 23/04/2015	Spot Bond	100.00000		80.75221		100.00000	100.00000			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.12000		103.20881		2.12000	179.50880			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.40000		104.49384		7.40000	171.35876			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.40000		105.80195		7.40000	171.58043			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.78500		104.94751		7.78500	104.88148			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.22500		102.06899		7.22500	102.00896			1,632,850,000,000.00	226,000,000	233,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.88238			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.03815			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.03896			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.04167			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.04437			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.05167			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		33.17675		100.00000	32.93089			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	101.77022			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.80509			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.81672			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.95619			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	102.14212			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		25.96130		100.00000	25.77308			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		25.96130		100.00000	25.77308			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.83667			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.85252			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.68500		105.37229		7.68500	105.30645			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.90004			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.98436			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		14.89480		100.00000	14.78442			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		14.89480		100.00000	14.78442			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000		0.00000	101.70355			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.32500		105.10347		10.32500	103.77432			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond	100.00000		0.01375		100.00000	0.00000			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		57.85713		100.00000	57.52845			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.09380			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.12194			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	7.93500		71.49746		7.93500	103.95734			0.00	0	2,230,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.75123			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	97.57335			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.15206			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	101.33205			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.13979			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.19610			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.29839			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.72349			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	102.42666			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		88.97701		100.00000	88.33381			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.93278			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.93085			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.01768			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	94.83912			0.00	0	0.00
BTC006	On 22/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.91407			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.82819			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.45515			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		100.00000		0.00000	94.24141			0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.55198			0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.41306			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000		76.35983		100.00000	75.88358			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.14079			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.10565			0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.04712			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.89996			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.69241			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.58935			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.55540			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000		100.00000		0.00000	96.77647			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.48657			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC025	On 22/04/2015	Spot Bond	100.00000		80.93126	100.00000	80.39648				4,670,000,000,000,000.00	46,700,000,000	28,300,000,000.00
BTC026	On 24/04/2015	Spot Bond	100.00000		80.57395	100.00000	100.00000				0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		26.37176	100.00000	26.17633				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.76169				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000	0.00000	101.41262				0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	8.83500		111.70721	8.83500	111.62721				0.00	0	60,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	104.88533				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.73500		104.43856	8.73500	104.36458				0.00	0	1,844,401,000.00
CBL12	On 06/09/2018	Spot Bond	11.82500		102.96373	11.82500	102.86574				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.75397				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.72500		105.03336	11.72500	104.93585				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.48418				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.72500		103.24243	8.72500	103.16938				0.00	0	138,500,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000	0.00000	99.93870				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.72500		102.36354	11.72500	102.26851				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000	0.00000	102.26937				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000	0.00000	99.23570				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.62812				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.41000		98.16037	9.41000	98.08560				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.25000		120.26184	9.25000	120.17225				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.53000		114.15004	9.53000	114.06248				0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.41000		122.58564	8.41000	122.50198				0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.43491				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.03500		105.04318	11.03500	104.94971				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.22173			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	104.06531			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.05850		10.00000	105.97540			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.48858			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.83497			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.92454			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.04294			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.28775			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.56748			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.58888			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.61374			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	102.37190			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.34758			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	102.47607			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.67085			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.73266			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.40419			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	100.68346		10.11000	100.60119			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.36729			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		122.38479		2.76000	122.33614			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		119.56034		3.14000	122.35082			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.36045		8.25000	103.29122			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.87000		129.51477		2.87000	123.58710			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		127.44396		2.40000	121.61575			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.02097			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.14000		102.94252		8.14000	102.87485			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.06419			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.01515			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.19000		103.02652		8.19000	102.95839			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.19000		103.02652		8.19000	102.95839			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.24000		101.87534		8.24000	101.80757			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.74997			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.82432			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.05800		10.00000	105.97500			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.05800		10.00000	105.97500			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.46494			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	101.24970			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.32634			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.92393		9.35000	103.84654			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		103.92393		9.35000	103.84654			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN244	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.22901			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.23222			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	100.84803			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.60180			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.63374			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.63542			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.60180			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.60180			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.62741			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.44939			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.07002			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.54950			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.54950			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.54950			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.97360			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		8.55500	106.99841		8.55500	106.92415			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.61865			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.84945			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.03976			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.03568			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.09406			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.26136			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.46977				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.26712				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.14032				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.97489				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.82310				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.64547				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.66393				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.98651				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.63196				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.84696				0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.63129				0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.91949				0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.05800	10.00000	105.97500				0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.42223				0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.62454				0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.48261				0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.79926				0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.44688				0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.59833				0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.58687				0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	132.94857				0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.06485				0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	132.91766				0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	132.44181				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN305	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	132.84848			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	130.38978			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	131.25154			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.67907			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	9.99000		99.49751		9.99000	99.41717			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.51000		101.13611		10.51000	101.05030			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.56140			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.79380			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.64114			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.93340			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.75653			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		106.46590		8.80500	102.01958			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.69817			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.93274			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	127.99955			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.72980			0.00	0	240,000,000.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.74261			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.79210			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.76732			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.06071			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	78.02419			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.83649			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.56140			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	115.36581				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	115.55350				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.88645				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.91714				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.56459				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.05425				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.87081				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.67205				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.76822				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.88755				0.00	0	270,000,000.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.61016				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.54864				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	99.90145				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.19869				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.06057				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.85446				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.95320				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.63651				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	102.47431	10.55000	103.55506				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.17000	110.90855	9.17000	111.98848				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.71140				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	102.00324				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.31000	112.43097	11.31000	113.74717				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	102.14342				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN367	On 06/08/2023	Spot Bond	11.34000	113.38958		11.34000	113.21977			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	9.77000	106.90414		9.77000	106.76567			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.14342			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	99.92971			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.81861			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.70055			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.71526			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.71539			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.58497			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	8.71000	108.95042		8.71000	108.82219			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.38502			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.77078			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	103.70222		10.55000	103.61389			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	103.85890		11.00000	101.14855			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.03712			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.78357			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.01913			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.10000	109.67404		11.10000	109.51052			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.85852			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.71515			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.92959			0.00	100,000,000	50,000,000.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.76292			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.45088		0.00		0	0.00	
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.65906		0.00		0	0.00	
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.66393		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	100.70244		0.00		0	0.00	
CLN42	On 18/04/2028	Spot Bond	7.01000	40.20357	7.01000	40.79726		0.00		0	0.00	
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	179.39876		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	7.78500	104.94751	7.78500	148.45231		0.00		0	0.00	
CLN88	On 28/04/2028	Spot Bond	7.40000	38.82662	7.40000	171.35876		0.00		0	0.00	
CLN89	On 02/03/2028	Spot Bond	7.40000	39.26190	7.40000	171.58043		0.00		0	0.00	
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	94.83068		0.00		0	0.00	
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	94.78648		0.00		0	0.00	
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.26110		0.00		0	0.00	
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.26110		0.00		0	0.00	
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.75859		0.00		0	0.00	
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.71016		0.00		0	0.00	
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.71972		0.00		0	0.00	
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.25439		0.00		0	0.00	
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.71100		0.00		0	0.00	
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.93340		0.00		0	0.00	
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.64765		0.00		0	0.00	
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.69807		0.00		0	0.00	
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.69374		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.69802			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.40850			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.19607			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000		108.85979		8.87000	107.20348			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.08500		103.91155		8.08500	103.84370			0.00	0	810,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.35000		118.02231		9.35000	117.93346			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.01500		103.70944		8.01500	103.64229			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	8.92000		112.36253		8.92000	112.28130			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	8.95000		109.01240		8.95000	108.93377			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.32000		101.66989		9.32000	101.59359			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.13000		103.69638		10.13000	103.61196			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.13000		96.48062		10.13000	96.40207			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.20798			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.12212			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.06280			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.18751		100.00000	10.11202			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.21618			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.65435			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.74658			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.11225			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.70799		100.00000	9.63605			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		12.38316		100.00000	12.29140			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.68500		103.06405		10.68500	103.90350			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN38U	On 10/06/2018	Spot Bond	100.00000		14.59195		100.00000	14.48381			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.17701		100.00000	6.13124			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		15.34372		100.00000	15.23001			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.96088			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.41000		100.92991		7.41000	100.86906			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.02364			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.88320			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.19699			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		66.72505		100.00000	66.24129			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.94114			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.32114			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	103.26868			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.26755			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.91544			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	103.26983			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.05049			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.79636			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.55357			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	7.91000		106.48905		7.91000	106.42098			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.99000		112.10686		6.99000	112.04339			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.76000		111.34307		7.76000	111.27399			202,536,000,000.00	26,100,000	1,810,000,000.00
DV23	On 27/02/2023	Spot Bond	8.38000		113.49436		8.38000	113.41843			34,771,972,000.00	4,149,400	1,131,173,700.00
DV24	On 18/02/2024	Spot Bond	8.58000		111.12316		8.58000	111.04708			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	8.82500		114.56510		8.82500	114.48447			0.00	0	300,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.55957			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.45808			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.71955			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.19186			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.76471			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.77601			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.35497			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.68465			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.92175			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.26500	127.71152		7.26500	127.63725			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	92.61750			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	2.30000	99.18843		2.30000	99.21796		54,510,000,000,000.00	23,700,000,000	43,900,000,000.00	
EL15	On 29/06/2015	Spot Bond	1.20000	100.98870		1.20000	134.64597		21,000,000,000,000.00	17,500,000,000	33,700,000,000.00	
EL28	On 02/05/2028	Spot Bond	2.14000	122.96233		2.14000	122.91923		0.00	0	0.00	
EL29	On 19/11/2029	Spot Bond	2.09000	111.17716		2.09000	111.13865		0.00	0	0.00	
EL30	On 29/07/2030	Spot Bond	2.10000	110.89716		2.10000	110.85896		0.00	0	0.00	
EL31	On 02/06/2031	Spot Bond	2.15000	103.17038		2.15000	103.13423		0.00	0	0.00	
EL36	On 31/01/2036	Spot Bond	2.28000	99.55049		2.28000	99.57973		0.00	0	0.00	
EMM01	On 28/07/2020	Spot Bond	8.81000	107.45032		8.81000	107.37482		0.00	0	0.00	
EMM02	On 11/03/2021	Spot Bond	8.66000	113.66681		8.66000	113.58698		0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM03	On 04/05/2024	Spot Bond	9.18000	107.62959		9.18000	107.54957			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.46000	99.48900		9.46000	100.36318			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.60000	111.13834		9.60000	107.84960			0.00	0	4,373,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.38344			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	95.61806			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.85570			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.65997			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.59600			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.22590			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.51091			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.65925			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	87.93631		100.00000	87.10411			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	102.35766		100.00000	101.56007			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.99500	101.68174		10.99500	101.59405			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.24766			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	98.76667			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.56024			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.20500	101.07300		9.20500	100.99807			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.40764			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.22722			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	101.46599			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	101.55722			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.05800	10.00000	105.97500				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.33067				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.38518				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.31977				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.36520				0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.33833				0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.32007				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.90000		103.64644	6.90000	103.58850				0.00	0	13,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.18500		108.33090	7.18500	108.26789				67,344,286,500.00	9,372,900	15,409,221,900.00
ES23	On 25/01/2023	Spot Bond	7.77500		113.09526	7.77500	113.02457				163,359,747,500.00	21,010,900	9,016,787,300.00
ES26	On 02/04/2026	Spot Bond	8.14000		100.38078	8.14000	100.31479				9,757,253,572,000.00	1,198,679,800	15,544,200,000.00
ES33	On 15/09/2033	Spot Bond	8.87500		90.31882	8.92500	89.84602				555,544,871,150,000.00	62,596,605,200	43,047,503,400.00
ES42	On 25/04/2042	Spot Bond	8.99000		97.19437	8.99000	97.12396				0.00	0	16,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.39503				0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000	0.00000	101.43921				0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.27757				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.08690				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.54001				0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.35170				0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.00000	0.00000	102.58822				0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.00000	0.00000	102.07316				0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.22741				0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.01351				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000		12.61083		100.00000	12.51940			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		12.27300		100.00000	12.18402			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.81544			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	99.48086			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.91044			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.97372			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.72500		100.09565		8.72500	100.02521			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.82478			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.82471			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	99.93790			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	104.18354			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.19277			0.00	1,400,000,000	845,000,000.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	101.21253			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.41000		105.54851		9.41000	104.18057			715,160,000,000.00	76,000,000	84,000,000.00
FRBC21	On 21/12/2018	Spot Bond	9.57500		108.90716		9.57500	108.82324			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.80064			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.17000		131.10195		2.17000	131.93527			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.25000		126.73408		2.25000	274.29501			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.41500		104.03272		2.41500	110.54510			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.42000		102.86144		2.42000	162.21508			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.19000		119.85596		2.19000	219.65819			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.24500		108.73719		7.24500	108.67307			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.73700		64.69414		7.73700	64.06314			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.44000		41.48576		9.44000	40.57777			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ03	On 10/12/2024	Spot Bond		9.68000	40.16915		9.68000	39.24780			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	91.25000		100.00000	90.57072			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	93.16088		100.00000	92.50789			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.42402			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.84513			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.73271			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.80364			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.12018		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.12018		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.78357			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	100.74688			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.90071			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	100.77078			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.09658		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	100.81937			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.00866			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.97903			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond		100.09221	17.99274		100.09221	17.85930			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.69988			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	108.85861			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.93992			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.76092			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.78626			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	100.79493			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.72660			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.73236			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.95785			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.71954			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	62.35200		13.22500	62.28444			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.67848			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.67934			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.00922			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.71014			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.64500	95.76114		3.64500	99.02652			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.74090			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.74090			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.46865			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.56140			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.78847			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.69817			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.68191			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.03737			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.79806			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.57683			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.01616			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.92470			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.91544			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.72552			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.93481			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.67421			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.73236			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.73236			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.77858			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.44765			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.47151			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.61789			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.05800		10.00000	105.97500			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.30752			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.77334			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.28827			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.59953			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.22782			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.22841			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.09231			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.08420			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.09231			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.08387			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.77708			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.92345		8.75000	101.85156			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	104.67279			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.92325		100.00000	9.84971			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.05944		100.00000	8.99231			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.44749			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.57961		100.00000	1.56791			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.76365			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	17.73675		100.00000	19.58309			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC212	On 07/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.70426			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000	9.78455		100.00000	9.71204			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000	18.87867		100.00000	18.74181			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.70423			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000	10.42940		100.00000	10.35379			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.70002			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.61382			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.77827			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.66887			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.98000	98.89897		2.98000	125.31162			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.52128			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.50108			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.50108			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.42523			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.66354			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.78882			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.78453			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.02147			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.89353			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.51000	114.51145		3.51000	122.92998			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.79836			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.80614			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.56000	105.72834		3.56000	122.54841			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.54000	103.51895		3.54000	122.70086			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC72	On 31/01/2017	Spot Bond		3.16000	100.24580		3.16000	127.39361			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		3.23000	101.31389		3.23000	134.82196			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.87988			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.69802			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.79321			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.92100			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.88822			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.75200			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.75115			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.26579			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.75212			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	11.22967		100.00000	11.14645			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	37.64866		100.00000	37.36966			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond		100.00000	81.69896		100.00000	80.98020			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond		100.00000	21.20046		100.00000	21.04336			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond		100.00000	6.02574		100.00000	5.98109			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond		100.00000	11.06008		100.00000	10.97811			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		5.30000	152.93393		5.30000	152.84117			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.55535			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.92636			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.16437			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.35316			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.93874			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	99.44586			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.16796			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.03300		84.22926		2.03300	104.99387			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.40000		103.11681		2.40000	135.15975			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.03651			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.08544		10.38000	100.00000			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.08544		10.38000	100.00000			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	108.68000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.72183			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.54000		100.41804		2.54000	108.98066			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.50000		210.94180		2.50000	210.18424			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.51000		109.60329		2.51000	109.56190			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.32010			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.53000		210.05564		2.53000	209.29409			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	102.27541			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.50000		109.74391		2.50000	109.70258			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.60000		107.87076		2.60000	107.82925			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.45119			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	40.22800			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.42456			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.70500		105.88611		2.70500	105.84917			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.65000		114.05325		2.65000	260.72240			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.70000		112.39053		2.70000	258.89391			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.43000		96.65308		2.43000	96.64892			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS123	On 07/12/2033	Spot Bond	2.73000		160.66068		2.73000	203.47618			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	2.98000		87.69470		2.98000	100.86704			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.37000		125.64044		2.37000	271.92536			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.26000		126.64250		2.26000	274.09661			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.98000		120.25276		2.98000	260.25181			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.64000		100.66297		2.64000	129.79331			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.92020			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.17000		131.98148		2.17000	127.90113			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.09100			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.35494			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.73444			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.38000		109.17285		2.38000	109.13280			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		23.84307		104.97509	23.65858			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		27.78732		101.07593	27.57942			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		20.53810		100.44759	20.38529			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		26.19392		100.76967	25.99847			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	2.02000		119.84943		2.02000	119.80872			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	2.36000		96.77906		2.36000	111.09412			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.70099			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.39000		96.51809		2.39000	110.79428			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.33742			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS90	On 07/12/2023	Spot Bond	2.46000	124.82761		2.46000	342.29801			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.56992			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.23721			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	6.25500	103.54104		6.25500	103.48826			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.10000	104.29026		7.10000	104.22998			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.41500	105.66009		7.41500	105.59636			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.54500	111.27292		7.54500	111.20502			11,619,300,000,000.00	1,540,000,000	1,540,000,000.00
FRX19	On 15/11/2019	Spot Bond	7.99500	105.71171		7.99500	105.64306			83,947,500,000.00	10,500,000	960,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.22000	105.15917		8.22000	105.08938			0.00	0	900,000,000.00
FRX23	On 28/02/2023	Spot Bond	8.76000	97.38804		8.76000	97.31886			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	8.84000	113.77283		8.84000	113.69174			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.18000	102.71335		9.18000	105.21502			0.00	0	650,000,000.00
FRX31	On 21/02/2031	Spot Bond	9.58500	103.37540		9.58500	103.29653			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.58500	86.70354		9.58500	86.63667			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.62440			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.63308			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.65471			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.68936			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.71533			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.82774			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	101.19516			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.24739			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.09431			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.29445			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.34674			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.39030			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.58186			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.37147			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.40072			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.48500	104.73833		8.48500	104.66663			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT31	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.71164			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond		100.00000	10.01082		100.00000	9.93663			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond		100.00000	17.37176		100.00000	17.24303			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond		100.00000	10.93510		100.00000	10.84931			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
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.93955			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.93718			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.93422			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	99.93011			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	102.07453			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.17139			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.74135			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT05	On 25/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.94920			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.89938			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	101.38358			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.62708			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00001		100.00000	0.00001			13,450,000,000,000.00	134,500,000	134,500,000.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.46827			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.23740			0.00	0	5,000,000,000.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.92875			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	10.46254		100.00000	10.38670			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.29223			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.81643			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.80557			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	99.80314			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.72775			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond	100.00000	89.24250		100.00000	88.61255			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	100.08636			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.07739	100.54439		7.07739	99.65057			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.09014			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.07842	100.40248		8.07842	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	100.09498			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.52907	100.41050		8.52907	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	100.10090			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.09036			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.19191			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.19825			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.68256			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.05800		10.00000	105.97500			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		8.51500	106.89128		8.51500	106.81865			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.48500	109.95063		7.48500	109.88479		119,995,029,000,000.00	16,031,400,000	8,865,700,000.00	
HWAY23	On 07/12/2023	Spot Bond		2.07000	128.39595		2.07000	277.89593			0.00	0	1,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.07000	131.20997		2.07000	283.98652			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		8.88000	103.27911		8.88000	103.20598		67,488,000,000.00	7,600,000	3,767,400,000.00	
HWAY35	On 31/07/2035	Spot Bond		8.88000	103.34275		8.88000	103.26957			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	86.08491		100.00000	85.48009			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	22.42347		100.00000	22.25731			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF04U	On 09/10/2015	Spot Bond	100.00000		56.45415	100.00000	56.03580				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		26.97845	100.00000	26.77853			240,000,000,000,000.00	2,400,000,000	600,000,000.00	
HWF06U	On 20/11/2016	Spot Bond	100.00000		24.67208	100.00000	24.49320				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		87.46764	100.00000	86.85312				0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		106.05800	10.00000	105.97500				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.75000		117.42881	1.75000	117.39169			14,526,400,000,000.00	8,300,800,000	75,955,006,000.00	
I2038	On 31/01/2038	Spot Bond	1.84000		123.59938	1.78000	124.91349			19,923,520,000,000.00	10,828,000,000	95,110,477,400.00	
I2046	On 31/03/2046	Spot Bond	1.80000		127.12336	1.80000	127.08245			451,800,000,000.00	251,000,000	61,970,861,100.00	
I2050	On 31/12/2050	Spot Bond	1.86000		134.11123	1.84500	134.56426			760,740,000,000.00	409,000,000	37,315,153,500.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	97.90000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.13500		104.25789	7.13500	104.19732				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.09212				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.98212				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.74000		105.36103	7.74000	105.29474				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.38500		110.82099	7.38500	110.75441				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.56000		104.63786	7.56000	104.57458				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.66726				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	2.00000		100.94819	2.00000	128.69340				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.24000		103.25596	2.24000	131.34746				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.52501				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.04826				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.50500		106.28249	7.50500	106.21797				0.00	0	5,000,000.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.97582				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.74242				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.43959			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.05800		10.00000	105.97500			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.05500		100.59769		8.05500	100.53224			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.43500		95.48532		8.43500	95.41997			40,488,000,000.00	4,800,000	2,470,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.65132			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	7.58500		101.62666		7.58500	101.56433			2,624,410,000,000.00	346,000,000	173,000,000.00
IBL50	On 02/08/2020	Spot Bond	8.48500		102.51839		8.48500	102.42739			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.71164			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.81368			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000		98.99297		7.90000	98.93047			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	7.83500		100.72257		7.83500	100.65949			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	99.79351			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.37055			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.15500		106.39579		7.15500	106.33483			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	7.79500		108.88971		7.79500	108.82185			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	8.80000		113.45917		8.80000	113.37955			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.46500			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.94646			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.89047			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		100.00000		0.00000	99.88813			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		100.00000		0.00000	99.88566			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00709		100.00000	0.00704			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.09939			0.00	800,000,000	200,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.01840			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.06000	103.44511		8.06000	103.37777			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.21438			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.25512			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.13000	104.32474		9.13000	104.24757			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.34769		5.00000	101.30653			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.34769		5.00000	101.30653			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	99.93293		5.00000	99.89270			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.35223		5.00000	101.31099			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.47685		4.00000	101.44355			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	101.10500		4.00000	101.07200			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	41.87340		100.00000	41.56310			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	41.70847		100.00000	41.39938			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	41.70847		100.00000	41.39938			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	107.61999		9.20000	107.54024			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.58490			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.11607		100.00000	8.05592			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.19455			0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000	100.00000		100.00000	99.18478			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.49000	103.29670		8.49000	103.22546			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.26987			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	15.94407		100.00000	15.82847			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	81.69896		100.00000	80.98020			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	13.45509		100.00000	10.68546			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN272U	On 10/11/2017	Spot Bond	100.00000		17.99022	100.00000	17.82821				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.21353	100.00000	1.20658				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		8.88534	100.00000	8.81950				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.02412	100.00000	9.94728				0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000		89.02439	100.00000	88.37772				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		9.77253	100.00000	9.70011				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		28.66194	100.00000	28.44953				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		68.99811	100.00000	68.60902				0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.25000		99.98288	6.25000	99.86320				0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.35000		99.86102	6.35000	99.73972				0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.35000		99.73972	6.35000	99.61872				0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.35000		99.61872	6.35000	99.49801				0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.35000		99.49801	6.35000	99.37760				0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.45000		99.24587	6.45000	99.12418				0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.50000		98.75140	6.50000	98.62999				0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.50000		98.62999	6.50000	74.59941				0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	100.00000		81.11111	100.00000	80.57395				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.59843				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.57857		102.49503	10.57857	101.73762				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.57857		101.25389	10.57857	100.96786				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.76572				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.75139				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.04147	6.50000	101.98768				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.76224			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	93.42424			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.78238			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.21430			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.05800		10.00000	105.97500			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.73172			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.99032			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.46626			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.34130			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.21002			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.19652			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.20584			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.40082			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.33212			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	97.86889			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.14890			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	105.02192			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	102.04725			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000	82.39278		100.00000	81.83857			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.29858			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.05800		10.00000	105.97500			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.21624			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.21893			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.25000	103.60819		8.25000	103.53918			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.44243			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.45269			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.45955			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.16905			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.17734			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	106.64758			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	8.86000		104.13732		8.86000	104.06254			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.72816			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.07500		107.24105		8.07500	107.17072		75,905,000,000.00		9,400,000	1,680,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.38332			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.24459			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	101.65514			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.77909			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.31500		101.86138		8.31500	101.79407			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	102.31161			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.11837			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.33000		96.36173		3.33000	125.72210			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.60000		142.65037		3.60000	142.58359			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.50406			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.26526			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.13266			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.99223			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.59700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV030		On 31/01/2025	Spot Bond	3.75000	97.30448	3.75000	98.10734			0.00	0	0.00
IV030A		On 31/01/2025	Spot Bond	3.75000	97.22336	3.75000	104.64289			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.06829			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.74171			0.00	0	0.00
IV08		On 30/04/2018	Spot Bond	9.67500	114.38389	9.67500	114.29436			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.91012			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.70000	141.11843	3.70000	141.05124			0.00	0	0.00
IVA504		On 22/01/2015	Spot Bond	6.25000	99.93155	6.25000	99.98288			0.00	0	0.00
IVA505		On 22/01/2015	Spot Bond	6.25000	99.93155	6.25000	99.82906			0.00	0	0.00
IVA506		On 05/02/2015	Spot Bond	6.35000	99.82633	6.35000	99.70512			0.00	0	0.00
IVA507		On 12/02/2015	Spot Bond	6.35000	99.70512	6.35000	99.58420			0.00	0	0.00
IVA508		On 19/02/2015	Spot Bond	6.35000	99.58420	6.35000	99.46358			0.00	0	0.00
IVA509		On 26/02/2015	Spot Bond	6.35000	99.46358	6.35000	99.34325			0.00	0	0.00
IVA510		On 05/03/2015	Spot Bond	6.45000	99.33297	6.45000	99.21107			0.00	0	0.00
IVA511		On 12/03/2015	Spot Bond	6.45000	99.21107	6.45000	99.08946			0.00	0	0.00
IVA515		On 09/04/2015	Spot Bond	6.50000	98.71668	6.50000	98.59535			0.00	0	0.00
IVA516		On 16/04/2015	Spot Bond	6.50000	98.59535	6.50000	98.47432			0.00	0	0.00
IVA517		On 23/04/2015	Spot Bond	100.00000	80.75221	100.00000	100.00000			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	101.60601			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.34129			0.00	0	0.00
IVC005/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.05800	10.00000	105.97500			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.19884			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.36637			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.24225			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.33481			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.10053			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.23701			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.23849			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.24145			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.22811			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.08582			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.88251			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.74141			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.36628			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.10888			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.09783			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.39609			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.26951			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.94367			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.89543			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.68930			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.51736			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.53031			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.53031			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.39500	103.53250		8.39500	103.46196			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	11.91349		100.00000	11.83369			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	10.09903		100.00000	10.02420			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.08159			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.48000		104.32764		8.48000	104.25624			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.87994			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.42691			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.76264			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	103.17768			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.94600			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.05724			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.11500		102.11572		7.11500	102.05690			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.73453			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.38370			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.11452			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000		97.00687		100.00000	96.25098			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.85745			0.00	0	0.00
JDG02U	On 22/01/2015	Spot Bond	100.00000		98.91599		100.00000	99.72677			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.94388			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		38.45673		100.00000	38.17792			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.54970			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000		99.18479		100.00000	98.38275			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000		99.18478		100.00000	98.38275			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		97.59358		100.00000	98.43261			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		89.30326		100.00000	88.66386			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.84291			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.87356			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.01140			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	63.38208		100.00000	62.92256			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	103.46285			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	102.08768			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.78000	148.97125		7.78000	148.87705			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.62400			0.00	800,000,000	200,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.62386			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.75799			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.08086			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.63476			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.56180			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.43500	102.24905		9.43500	102.17096			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.80212			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.18500	102.28947		8.18500	102.22260			230,817,000,000.00	28,200,000	3,540,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.23500	77.34043		8.23500	100.69157			823,500,000,000.00	100,000,000	50,000,000.00
LGL04	On 14/08/2020	Spot Bond	8.61500	106.48742		8.61500	106.41422			31,014,000,000.00	3,600,000	720,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.99205			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.18564			0.00	3,200,000,000	1,600,000,000.00
LHL02	On 13/12/2015	Spot Bond	9.63500	102.14804		9.63500	102.06885			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.29081			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.75526			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.36414			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	103.49067			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	103.74378			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.24923			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.77532			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.33453			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.88080			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.21977			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.73526			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.41520			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.62692			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.64638			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.62939			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.21085			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.60660			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.28974			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.69912			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.06856			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.39878			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.15089			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.18354			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.44481			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.48132			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.51502			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.85053			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	96.96230		100.00000	96.20871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP24U	On 22/03/2016	Spot Bond	100.00000		35.73857	100.00000	35.47373				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		86.90476	100.00000	86.28842				0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		20.37923	100.00000	20.22821				0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		15.22392	100.00000	17.10048				0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		15.30659	100.00000	17.18063				0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		18.35838	100.00000	18.22528				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.05500		105.95774	8.05500	105.88880				20,943,000,000.00	2,600,000	590,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.07500		105.41549	8.07500	105.34674				0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.85377				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	102.23558				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.38005				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	100.39612				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.32000		104.63293	7.32000	104.57095				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.04500		104.83398	8.04500	104.76548				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.73500		107.10341	8.73500	107.02754				0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.62872				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.65039				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.78500		106.58737	8.78500	106.51021				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.28500		103.84618	7.28500	103.78462				0.00	0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.19293				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.24500		102.48636	8.24500	102.41814				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000	0.00000	100.76987				0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.61000		113.91168	8.61000	110.37025				0.00	0	400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	101.22272			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		23.56343		100.00000	23.38881			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.33359			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.94500		102.44521		7.94500	102.37946			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.23500		101.30641		7.23500	101.24815			0.00	0	10,000,000.00
MTN04	On 13/07/2017	Spot Bond	7.93500		105.18386		7.93500	105.11605			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		7.26834		100.89771	7.21522			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		7.36248		100.61875	7.30881			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	101.42671			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.54148			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.67509			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.70464		100.00000	0.69953			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.70464		100.00000	0.69953			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.16500		102.07310		8.16500	102.00542			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000		99.07317		7.59000	99.01269			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.30500		104.23379		8.30500	104.16353			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.06000		109.62200		8.06000	109.55025			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.25703			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK13A	On 19/03/2024	Spot Bond	8.50000	111.15747		8.50000	111.08082			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.33952			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.42000	105.04244		8.42000	104.92766			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.25716			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.41080			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.16048			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.18511			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.46694			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49271			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.50509			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.41671			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.10500	105.95300		7.10500	105.89170			0.00	0	790,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.73331			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	7.87500	117.74003		7.87500	117.66469			59,850,000,000.00	7,600,000	1,520,000,000.00
NBK4	On 28/10/2024	Spot Bond	9.95500	39.62897		9.95500	39.59807			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.03500	103.18924		7.03500	103.13054			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.20455			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.09154			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.35000	105.40086		7.35000	105.33784			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.62932			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.42045			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.83902			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.36499			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.18394			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.15815			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	94.25307			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.07995			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.94079			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.88006			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	90.63710			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.44213			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.47229			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.67853			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.64388			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.03915			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.62262			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.60649			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.60606			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	99.86990			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.69817			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.12500		111.89837		9.12500	112.98953			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.69389			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.16000		110.59217		9.16000	111.94606			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.69817			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.62794			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.66747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.70501			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.71356			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.82500		105.45244		7.82500	105.38538			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	99.93204			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	99.88676			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.25500		109.63992		9.25500	110.54210			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	102.20925			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	100.21825			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		100.00000		0.00000	100.19439			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.31541			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		120.35642		9.44500	120.26440			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.61230			0.00	3,020,000,000	1,510,000,000.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.05800		10.00000	105.97500			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.27000		168.79824		2.27000	168.73746			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.61000		95.30541		2.61000	138.96104			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	7.83500		106.71098		7.83500	106.64341			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.81885			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.46500		109.89473		8.46500	110.13481			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.21228			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.24005			0.00	0	2,300,000,000.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.14690			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.18780			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.16328			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.66500	109.89076		8.66500	112.39383			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.18786			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.21232			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.19598			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	8.86500	109.88707		8.86500	110.11715			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.24509			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.22867			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.23685			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.53881			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.43931			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.26136			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.78500	116.48257		7.78500	116.40928			21,019,500,000,000.00	2,700,000,000	3,850,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.46000	124.15914		8.46000	124.07392			0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.16500	172.48455		2.16500	172.42393			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.22000	125.31591		9.22000	125.22285			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.38911			0.00	0	100,000,000.00
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	100.27356			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.70820			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.95926			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.19062			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.35263			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.67845			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.35523	100.00000	18.22216				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		55.20239	100.00000	54.79331				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.12500		103.49918	7.12500	103.43948				25,650,000,000.00	3,600,000	7,263,600,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000	0.00000	101.29912				0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	8.98500		103.25041	8.98500	102.47703				0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		25.89841	100.00000	25.71064				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	101.40906				0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.99707				0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.05800	10.00000	105.97500				0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.88762				0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		100.00000	0.00000	102.04510				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.67268				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.65815				0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.00225				0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	8.71000		105.97285	8.71000	106.14097				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	99.92716				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	99.92498				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	99.92400				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	99.92182				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	99.91246				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	99.91029				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.85244			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.20000		46.25126		7.20000	46.22431			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.13500		109.44247		6.13500	109.38767		131,387,160,000,000.00	21,416,000,000	77,149,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.14000		96.24654		6.14000	96.19832			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.24000		116.04487		6.24000	115.98579		718,276,264,992,000.00	15,108,375,800	63,254,949,900.00	
R159P	On 15/09/2016	Spot Bond	6.07000		90.69894		6.07000	90.65400		48,560,000,000,000.00	8,000,000,000	8,000,000,000.00	
R186	On 21/12/2026	Spot Bond	7.31000		126.09331		7.38000	125.37955		2,862,460,463,919,000.00	59,570,514,900	52,022,311,000.00	
R187P	On 21/12/2026	Spot Bond	7.12000		43.49066		7.12000	43.46559			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.04000		40.95821		7.04000	40.93486			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.76000		284.32125		1.76000	284.23070		61,600,000,000.00	35,000,000	28,218,097,500.00	
R202	On 07/12/2033	Spot Bond	1.69500		235.95840		1.70000	235.71350		5,647,740,000,000.00	3,332,000,000	80,395,803,000.00	
R2023	On 28/02/2023	Spot Bond	7.04500		107.45064		7.10000	107.04557		3,115,081,913,256,500.00	42,169,185,700	1,421,707,700.00	
R203	On 15/09/2017	Spot Bond	6.32000		107.63261		6.38500	107.41683		1,546,334,300,416,000.00	44,673,148,800	108,463,300,000.00	
R2030	On 31/01/2030	Spot Bond	7.83000		101.37926		7.83000	101.31581		1,842,426,923,346,000.00	35,303,566,200	55,198,046,000.00	
R2032	On 31/03/2032	Spot Bond	8.00500		104.92163		8.00500	104.85378		619,365,903,501,000.00	77,372,380,200	64,992,500,000.00	
R2037	On 31/01/2037	Spot Bond	8.11500		103.80763		8.11500	103.74034		351,101,444,394,000.00	43,265,735,600	95,347,600,000.00	
R204	On 21/12/2018	Spot Bond	6.56000		105.66742		6.62500	105.38391		4,306,863,887,552,000.00	56,534,129,200	80,566,074,400.00	
R2044	On 31/01/2044	Spot Bond	8.24500		105.42095		8.24500	105.35153		752,768,500,000,000.00	91,300,000,000	59,750,000,000.00	
R2048	On 28/02/2048	Spot Bond	8.23000		109.44443		8.23000	109.37131		1,151,630,994,260,000.00	39,930,862,000	89,166,052,300.00	
R207	On 15/01/2020	Spot Bond	6.73000		102.38283		6.78500	102.09456		2,832,618,651,114,000.00	20,894,301,800	44,765,900,000.00	
R208	On 31/03/2021	Spot Bond	6.85000		101.67843		6.91000	101.32494		1,122,482,367,150,000.00	63,866,039,000	65,907,661,900.00	
R209	On 31/03/2036	Spot Bond	7.98000		84.46743		8.03000	83.97535		831,670,076,244,000.00	04,219,307,800	25,137,788,500.00	
R210	On 31/03/2028	Spot Bond	1.70000		175.78635		1.70000	175.73122		2,934,200,000,000.00	1,726,000,000	47,213,360,200.00	
R211	On 31/01/2017	Spot Bond	1.31000		130.49042		1.30000	130.47957		153,677,410,000,000.00	17,311,000,000	51,915,091,400.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 31/01/2022	Spot Bond	1.70000	136.00245		1.67000	136.22158			3,605,700,000,000.00	2,121,000,000	27,269,554,500.00
R213	On 28/02/2031	Spot Bond	7.80500	95.54652		7.87500	94.88607			1,785,490,777,857,500.00	28,762,431,500	52,853,092,100.00
R214	On 28/02/2041	Spot Bond	8.12500	85.15144		8.12500	85.09525			2,353,940,197,375,000.00	89,715,716,600	47,142,005,400.00
R227C	On 15/03/2015	Spot Bond	6.30000	99.17831		6.30000	99.12741			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.14000	96.24654		6.14000	96.19832			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.06000	93.46192		6.06000	93.41569			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.07000	90.69894		6.07000	90.65400			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.21000	97.57621		6.21000	97.52763			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.08000	94.74600		6.08000	94.69924			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.06000	91.97571		6.06000	91.93047			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.12000	89.17204		6.12000	89.12775			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.36000	86.04222		6.36000	85.99783			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.41000	83.27327		6.41000	83.22998			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.63000	80.10468		6.63000	80.06163			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.61000	77.59299		6.61000	77.55142			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.59000	75.17462		6.59000	75.13445			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.58000	72.81117		6.58000	72.77233			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.74500	69.88663		6.74500	69.84844			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.72500	67.68384		6.72500	67.64695			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	6.83000	65.05770		6.83000	65.02170			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	6.80000	63.03542		6.80000	63.00069			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	6.77000	61.09375		6.77000	61.06023			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	6.74000	59.22908		6.74000	59.19673			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R343C	On 21/06/2023	Spot Bond	6.70000		57.48473		6.70000	57.45351			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.66000		55.81338		6.66000	55.78325			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.32000		50.87156		7.32000	50.84143			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.28000		49.26327		7.28000	49.23425			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.24000		47.72428		7.24000	47.69632			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.20000		46.25126		7.20000	46.22431			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.16000		44.84105		7.16000	44.81506			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.12000		43.49066		7.12000	43.46559			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.08000		42.19728		7.08000	42.17309			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.04000		40.95821		7.04000	40.93486			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.21533			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.98275			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000		100.00000		0.00000	102.65070			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.46215			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.05128			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		22.41257		100.00000	23.99097			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		13.48849		100.00000	10.71141			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		23.64067		100.00000	23.46548			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		66.56341		100.00000	66.08082			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		30.75497		100.00000	30.52191			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		16.54650		100.00000	16.41883			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.49815		100.00000	8.46244			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		13.28781		100.00000	13.18528			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		11.36190		100.00000	11.27423			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.48573	100.00000	9.41254				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.62966				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.91105				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.98973				0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.20616				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.26814				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.56222				0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.03177				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.13280				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.13590				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.58006				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	102.17344				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	101.69165				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.94112				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.03837				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.16206				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000	0.00000	100.99301				0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.00000	0.00000	99.80835				0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.01270				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	84.43844				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000	0.00000	81.00198				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	86.17367				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	84.91409			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.76863			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	81.70672			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	93.03545			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		108.06493		12.35000	107.95941			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		15.70400		100.00000	15.59015			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.40954			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.67569			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		4.05253		100.00000	4.02250			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		21.98309		100.00000	21.82018			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		40.46626		100.00000	40.17288			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.58150		100.00000	13.53163			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		33.83334		100.00000	33.58806			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	102.92823			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	76.06971			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.21000		111.08687		8.21000	111.01324			9,058,914,000,000.00	1,103,400,000	1,580,000,000.00
RW23	On 10/12/2023	Spot Bond	8.35000		108.37778		8.35000	108.30473			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.10500		92.40927		9.10500	110.09957			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.08320			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.44000		107.53365		7.44000	107.46857			0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		106.05800		10.00000	105.97500			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	102.13079			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.43500		104.50816		8.43500	104.43702			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	100.92047			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	102.12083			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	101.53747			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.93501			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	99.93647			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond		0.00000	100.00000		0.00000	101.36910			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		6.84500	102.54576		6.84500	102.48934			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond		8.12500	103.23424		8.12500	103.16650			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond		7.59500	108.51656		7.59500	108.44955			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.96000	108.28737		7.96000	108.21735			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.38500	108.64884		7.38500	108.58356			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		7.78500	104.10358		7.78500	104.03772			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.53000	108.55747		7.53000	108.49099			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.60000	108.51342		7.60000	108.44636			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.79959			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.39799			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.43500	106.54866		7.43500	106.48422			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.48164			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.67063			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	104.55893			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		8.38000	109.72016		8.38000	109.64595			0.00	0	313,000,000.00
SBS20	On 15/05/2026	Spot Bond		9.28000	107.29239		9.28000	107.21175			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.53057			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.37662			0.00	4,000,000,000	1,000,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.44919			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	103.57192			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.20500		103.90469		8.20500	103.83547			175,587,000,000.00	21,400,000	760,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		18.36764		100.00000	18.24662			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	8.64000		113.60087		8.64000	113.52257			0.00	0	2,847,400,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.15508			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.15000		103.01301		8.15000	102.94522			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.29000		93.84458		9.29000	93.77398			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.82726			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.03000		106.74824		9.03000	106.67057			0.00	0	150,000,000.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.69405			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.71300			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.18000		109.38040		9.18000	109.29907			0.00	0	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond	100.00000		0.00000		100.00000	100.00000			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	100.00000		0.00000		100.00000	100.00000			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.61000		101.61448		8.61000	101.54351			0.00	0	180,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.24000		106.23786		7.24000	106.17525			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.37000		125.64044		2.37000	271.92536			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.94500		101.05695		1.94500	128.83262			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		18.86802		100.00000	18.72503			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.21794				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		23.27312	100.00000	23.10065				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		165.30754	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.57000		113.49169	2.57000	127.26171				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.04147	6.50000	101.98768				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	102.12408				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.54521				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.94698				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.41500		101.38214	8.41500	101.31330				0.00	0	300,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.72375				0.00	50,920,000	12,730,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.47084				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.66338				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		24.73199	100.00000	24.55268				0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.05800	10.00000	105.97500				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.88987				0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		93.46225	100.00000	92.54295				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.85996				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		35.12366	100.00000	34.86337				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		31.35935	100.00000	31.12696				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		31.64175	100.00000	31.40727				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.72500		107.14944	8.72500	107.02312				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.09185			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.42061			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.49000		107.38771		7.49000	107.32335			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.22500		106.74566		8.22500	105.23808			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.78500		104.10358		7.78500	104.03772			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.29793			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.44018			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.77197			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	101.25578			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	101.28987			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.61240			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.48500		103.59561		7.48500	103.53289			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.06808			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.41589			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.15118			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.46000		100.57784		8.46000	100.50918			124,362,000,000.00	14,700,000	360,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.17973			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.57724			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.93881			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.51800		93.81579		8.51800	93.75132			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.01000		96.12750		8.01000	96.06530			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.04500		97.01176		8.04500	96.94836			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.79185			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.56500		104.62390		7.56500	104.55955			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN011	On 31/01/2025	Spot Bond	2.50000	109.32696		2.50000	109.70258			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.57500	102.19204		7.57500	102.12945			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	8.22500	101.35870		8.22500	101.29146			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.14000	110.76316		9.14000	110.68161			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.03184			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.22500	84.38173		9.22500	84.31868			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.03959			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.12316			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.14470			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.56746			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.16097			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.63674			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.15164			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000	101.77200		0.00000	99.81837			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000	99.72678		100.00000	98.91599			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.63801			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.56800			0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.44926			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.22316			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.20531			0.00	0	0.00
SY1208	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.08531			0.00	0	0.00
SY1213	On 27/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.93083			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1214	On 28/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.91364			0.00	0	0.00
SY1215	On 02/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.82740			0.00	0	0.00
SY1216	On 02/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.82719			0.00	0	0.00
SY1217	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.55184			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.57741			0.00	0	0.00
SY1219	On 18/02/2015	Spot Bond	100.00000		94.07216		100.00000	93.35038		2,020,000,000,000,000.00	20,200,000,000	10,100,000,000.00	
SZ18	On 30/09/2015	Spot Bond	6.59500		107.87056		6.59500	107.81289			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	7.99000		110.06140		7.99000	109.99036			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		43.03359		100.00000	42.72160			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.07776			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.82164			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.03743			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.13134			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.60708			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.63744			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.18845			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.91170			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.49000		101.64646		7.49000	101.58555		154,593,600,000,000.00	20,640,000,000	2,950,000,000.00	
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.08235			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.08447			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.16989		7.83000	100.10614			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.08119			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.08383			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.08968			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.08119			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.08383			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	84.00316		7.16000	100.09721			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.08900			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.08858			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.09868			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.09732			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.13823			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.13358			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.08108			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.08447			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	100.18901		8.73000	100.07084			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.08076			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.08383			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.09500	101.31913		8.09500	100.38055			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.08091			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.08470			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.08921			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.08805			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.08860			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.09847			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.09806			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.09552			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.13100			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.13140			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.13163			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	101.26430			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.30691			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.38500		103.61663		8.38500	106.55732			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.15912			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.21307			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.29500		103.89048		8.29500	103.64531			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
TH12A9	On 21/08/2019	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.41760			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.28239			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.55367			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.40549			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	102.10456			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.90392			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.08481			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		5.88644		101.06155	5.84242			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.37521			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.08319			0.00	260,000,000	260,000,000.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.08427			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.08319			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.08427			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.08481			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.08254			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.08427			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.09022			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.09022			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.09022			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.09888			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.10104			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.09834			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.14143			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.14412			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.14304			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		7.26500	104.02442		7.26500	103.96348			0.00	0	630,000,000.00
TL20	On 22/02/2020	Spot Bond		8.73500	88.73684		8.73500	88.64581			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL20/R207	On 25/11/2020	Spot Bond	10.00000	106.05800		10.00000	105.97500			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.31500	106.66299		7.31500	106.59950			14,643,898,500,000.00	2,001,900,000	5,820,000,000.00
TN20	On 17/09/2020	Spot Bond	8.59000	112.17399		8.59000	112.09584			70,530,772,000.00	8,210,800	10,010,869,100.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.95019		100.00000	0.94315			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	8.80500	114.40911		8.80500	114.32745			0.00	0	5,700,000,000.00
TN25	On 19/08/2025	Spot Bond	9.06500	107.03635		9.06500	106.95902			0.00	0	17,160,000,000.00
TN27	On 14/11/2027	Spot Bond	9.15000	99.90801		9.15000	99.83396			230,580,000,000.00	25,200,000	4,810,000,000.00
TN30	On 09/10/2030	Spot Bond	9.53000	110.93346		9.53000	110.84838			0.00	0	2,600,000,000.00
TN40	On 09/10/2040	Spot Bond	10.03500	109.73717		10.03500	109.64865			0.00	0	1,800,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.87255			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.25157			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.38453			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.41931			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.42290			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.59454			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.95052			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	101.42113			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.42660			0.00	4,000,000,000	1,000,000,000.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.05800		10.00000	105.97500			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.36875			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.37604			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.21638			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.22995			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.86623		10.00000	99.78606			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR31	On 31/12/2099	Spot Bond			9.75000		99.86957		9.75000	99.79139			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond			100.00000		9.87172		100.00000	9.79556			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond			0.00000		100.00000		0.00000	100.77191			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond			0.00000		100.00000		0.00000	100.81897			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond			0.00000		100.00000		0.00000	100.84510			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond			0.00000		100.00000		0.00000	100.85032			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond			0.00000		100.00000		0.00000	100.99623			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond			0.00000		100.00000		0.00000	101.31730			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond			100.00000		10.85838		100.00000	10.77965			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond			0.00000		100.00000		0.00000	99.75083			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond			0.00000		100.00000		0.00000	98.28496			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond			0.00000		100.00000		0.00000	99.23565			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond			0.00000		100.00000		0.00000	98.99208			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond			0.00000		100.00000		0.00000	98.74244			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond			0.00000		100.00000		0.00000	98.49561			0.00	10,000,000,000	10,000,000,000.00
TSP167	On 28/05/2015	Spot Bond			0.00000		100.00000		0.00000	97.75917			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond			0.00000		100.00000		0.00000	97.49589			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond			0.00000		100.00000		0.00000	96.89063			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond			0.00000		100.00000		0.00000	96.69038			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond			0.00000		100.00000		0.00000	96.40089			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond			0.00000		100.00000		0.00000	96.09619			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond			0.00000		100.00000		0.00000	95.82143			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.95400			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	96.83354			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.76082			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.31322			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.94313			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	100.00000	50.47702		100.00000	50.19026			0.00	0	15,000,000,000.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.37130		100.00000	14.26711			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	83.33333		100.00000	82.76644			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.91301			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.03985			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.02223			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.00461			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000	87.52998		100.00000	86.90476			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	106.67014			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	106.68589			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	106.59651			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	100.00000	83.93699		100.00000	83.37989		1,560,000,000,000,000.00	15,600,000,000	10,400,000,000.00	
TWCJ15	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.12954			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	107.50562			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.03115			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	106.73712			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.31000	115.55175		8.31000	115.47380			0.00	0	100,000,000.00
UTR042	On 19/04/2016	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
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	8.14190		100.00000	8.09257			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond		100.00000	7.95355		100.00000	7.90536			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.47545			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond		0.00000	100.00000		0.00000	102.16864			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.50940			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.55778			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.55986			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.51818			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.53175			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond		100.00000	7.64333		100.00000	7.59702			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond		100.00000	7.45499		100.00000	7.40981			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond		100.00000	0.00022		100.00000	0.00022			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.63000	109.36944		6.63000	109.31035			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond		1.79000	235.63351		1.79000	235.55825			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond		6.45500	102.29296		6.45500	102.23987			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		6.88500	105.94487		6.88500	105.88546			0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.18000	108.13042		7.18000	108.06723			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		7.41000	108.35406		7.41000	108.28875			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		7.45000	109.16633		7.45000	109.10018			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond		6.08500	97.48105		6.08500	97.43355			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.01500	95.77726		6.01500	95.73049			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.08500	97.46521		6.08500	97.41772			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z083	On 30/09/2019	Spot Bond	6.57000	73.92287		6.57000	73.88328			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	60.22745		100.00000	59.88531			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	31.87915		100.00000	31.69804			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>46,056,880,224,877,000.00</b>	<b>19,066,344,100</b>	<b>18 921 713 100.00</b>
<b>Grand Total:</b>										<b>46,056,881,070,838,500.00</b>	<b>19,066,401,969</b>	<b>18 925 532 503.00</b>