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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 23/01/2015

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 23/01/2015	Any day expiry		11.41020	11.41020		11.49020	11.49020		7.75	6,458,060.00	566	0.00
\$ / R	On 26/01/2015	Any day expiry		11.41190	11.41190		11.49020	11.49020		8.26	0.00	0	0.00
\$ / R	On 26/01/2015	Any day expiry	11.66	Put	250.08600	0.25009	185.43920	0.18544	250.086	13.20	0.00	0	4,000.00
\$ / R	On 28/01/2015	Any day expiry		11.41200	11.41200		11.48850	11.48850		11.42	11,221,338.20	983	2,449.00
\$ / R	On 28/01/2015	Any day expiry	10.80	Put	0.19700	0.00020	0.23730	0.00024	0.197	17.10	0.00	0	300.00
\$ / R	On 28/01/2015	Any day expiry	11.15	Put	5.95920	0.00596	5.75330	0.00575	5.959	13.70	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	11.45	Call	46.76900	0.04677	98.45490	0.09845	46.769	11.99	0.00	0	250.00
\$ / R	On 28/01/2015	Any day expiry	14.27	Call	0.08480	0.00008	0.08130	0.00008	0.085	56.78	0.00	0	300.00
\$ / R	On 30/01/2015	Any day expiry		11.41550	11.41550		11.49210	11.49210		12.50	0.00	0	268.00
\$ / R	On 30/01/2015	Any day expiry	11.62	Call	23.15060	0.02315	45.47020	0.04547	23.151	14.32	0.00	0	10,000.00
\$ / R	On 30/01/2015	Any day expiry	11.64	Call	20.37420	0.02037	40.78630	0.04079	20.374	14.49	0.00	0	10,000.00
\$ / R	On 16/02/2015	Any day expiry		11.44560	11.44560		11.52240	11.52240		11.71	0.00	0	1,405.00
\$ / R	On 25/02/2015	Any day expiry		11.46150	11.46150		11.53850	11.53850		11.67	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	5.41770	0.00542	5.26940	0.00527	5.418	11.05	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	41.63200	0.04163	33.54010	0.03354	41.632	10.92	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	112.24950	0.11225	151.23480	0.15123	112.250	12.49	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	0.68630	0.00069	0.73370	0.00073	0.686	27.45	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry		11.46320	11.46320		11.54020	11.54020		11.71	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/02/2015	Any day expiry			11.46500	11.46500	11.54210	11.54210		11.75	6,618,851.40	578	1,140.00
\$ / R	On 12/03/2015	Any day expiry			11.48850	11.48850	11.56580	11.56580		12.03	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.49570	11.49570	11.57310	11.57310		11.99	397,463,827.50	34,575	1,133,115.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	1.78950	0.00179	1.52880	0.00153	1.789	14.51	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	3.54660	0.00355	2.75720	0.00276	3.547	13.57	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	6.21780	0.00622	4.91600	0.00492	6.218	12.67	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	11.02180	0.01102	9.15180	0.00915	11.022	11.76	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	12.85430	0.01285	10.78640	0.01079	12.854	11.52	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	14.55000	0.01455	12.30410	0.01230	14.550	11.33	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	15.01010	0.01501	12.71610	0.01272	15.010	11.28	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	20.53880	0.02054	17.67670	0.01768	20.539	10.80	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	31.58160	0.03158	27.27990	0.02728	31.582	10.69	331,606.80	10,500	10,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	527.28160	0.52728	600.37990	0.60038	527.282	10.69	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	341.26260	0.34126	405.84110	0.40584	341.263	11.34	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	114.28670	0.11429	99.17500	0.09918	114.287	11.47	0.00	0	12,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Put	135.08930	0.13509	117.53160	0.11753	135.089	11.60	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	253.66260	0.25366	310.93200	0.31093	253.663	11.73	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Put	157.96260	0.15796	137.83200	0.13783	157.963	11.73	78,981.30	500	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	167.68570	0.16769	146.49500	0.14649	167.686	11.78	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	188.09990	0.18810	164.74950	0.16475	188.100	11.89	470,249.75	2,500	11,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.50	Put	209.77980	0.20978	184.22740	0.18423	209.780	11.99	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	189.92260	0.18992	238.00610	0.23801	189.923	12.19	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	240.51770	0.24052	210.26150	0.21026	240.518	12.23	0.00	0	200.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	186.21770	0.18622	233.36150	0.23336	186.218	12.23	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	168.75120	0.16875	213.06970	0.21307	168.751	12.48	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	357.65070	0.35765	318.12770	0.31813	357.651	13.06	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	125.78020	0.12578	162.14340	0.16214	125.780	13.20	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	123.36140	0.12336	159.22710	0.15923	123.361	13.25	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	103.71220	0.10371	135.33970	0.13534	103.712	13.68	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	94.29990	0.09430	123.75030	0.12375	94.300	13.93	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	506.83340	0.50683	458.46380	0.45846	506.833	13.97	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	78.20900	0.07821	103.69180	0.10369	78.209	14.41	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	582.50900	0.58251	530.59180	0.53059	582.509	14.41	0.00	0	800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	71.35090	0.07135	95.03940	0.09504	71.351	14.65	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	33.35930	0.03336	45.72640	0.04573	33.359	16.84	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	1,037.65930	1.03766	972.62640	0.97263	1,037.659	16.84	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	29.52520	0.02953	40.59190	0.04059	29.525	17.22	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	28.23250	0.02823	38.85400	0.03885	28.233	17.37	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	17.44180	0.01744	26.12720	0.02613	17.442	17.70	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	9.61750	0.00962	15.37240	0.01537	9.618	17.87	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	1.15340	0.00115	1.78240	0.00178	1.153	20.91	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.51550	11.51550	11.59330	11.59330		12.08	0.00	0	2,853.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	20.01560	0.02002	17.56600	0.01757	20.016	11.21	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	48.51180	0.04851	41.98700	0.04199	48.512	10.91	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	76.04380	0.07604	66.36970	0.06637	76.044	11.19	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	196.88510	0.19689	242.18340	0.24218	196.885	12.59	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	139.71920	0.13972	175.64380	0.17564	139.719	13.50	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	0.67770	0.00068	1.16400	0.00116	0.678	21.28	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 01/04/2015	Any day expiry		11.52460	11.52460	11.60240	11.60240		12.06	0.00	0	0.00
\$ / R	11.20	Put	Any day expiry	95.83690	0.09584		83.83730	0.08384	95.837	11.31	0.00	0	22,187.00
\$ / R	12.24	Call	Any day expiry	78.71470	0.07871		100.16010	0.10016	78.715	15.42	0.00	0	22,187.00
\$ / R		On 28/04/2015	Any day expiry		11.57360	11.57360	11.65200	11.65200		12.33	0.00	0	2,700.00
\$ / R	10.80	Put	Any day expiry	32.60910	0.03261		27.35330	0.02735	32.609	10.97	0.00	0	300.00
\$ / R	11.15	Put	Any day expiry	102.86710	0.10287		87.91600	0.08792	102.867	11.33	0.00	0	250.00
\$ / R	12.00	Call	Any day expiry	170.70560	0.17071		201.87310	0.20187	170.706	14.28	0.00	0	250.00
\$ / R	15.15	Call	Any day expiry	15.06670	0.01507		19.17290	0.01917	15.067	26.38	0.00	0	300.00
\$ / R		On 27/05/2015	Any day expiry		11.62670	11.62670	11.70580	11.70580		12.92	0.00	0	1,625.00
\$ / R	10.80	Put	Any day expiry	48.74410	0.04874		43.30760	0.04331	48.744	11.31	0.00	0	300.00
\$ / R	10.94	Put	Any day expiry	70.33840	0.07034		62.94580	0.06295	70.338	11.24	0.00	0	3,655.00
\$ / R	11.15	Put	Any day expiry	123.20490	0.12320		108.10800	0.10811	123.205	11.48	0.00	0	250.00
\$ / R	11.90	Call	Any day expiry	259.50290	0.25950		297.94990	0.29795	259.503	13.92	0.00	0	3,655.00
\$ / R	12.21	Call	Any day expiry	191.29520	0.19130		221.04750	0.22105	191.295	15.17	0.00	0	250.00
\$ / R	15.48	Call	Any day expiry	30.09940	0.03010		36.08180	0.03608	30.099	27.24	0.00	0	300.00
\$ / R		On 09/06/2015	Any day expiry		11.65050	11.65050	11.72990	11.72990		12.96	0.00	0	288.00
\$ / R		On 12/06/2015	Foreign Exchange Future		11.65600	11.65600	11.73550	11.73550		12.98	1,233,845,880.00	105,855	98,719.00
\$ / R	10.73	Put	Foreign Exchange Future	48.12560	0.04813		42.76010	0.04276	48.126	11.49	0.00	0	22,850.00
\$ / R	10.75	Put	Foreign Exchange Future	50.60310	0.05060		45.08100	0.04508	50.603	11.48	0.00	0	10,000.00
\$ / R	10.80	Put	Foreign Exchange Future	57.25700	0.05726		51.32720	0.05133	57.257	11.45	0.00	0	9,100.00
\$ / R	10.98	Put	Foreign Exchange Future	87.27760	0.08728		79.68520	0.07969	87.278	11.34	0.00	0	22,320.00
\$ / R	11.00	Put	Foreign Exchange Future	91.26200	0.09126		83.46300	0.08346	91.262	11.33	0.00	0	65,000.00
\$ / R	11.40	Put	Foreign Exchange Future	236.41050	0.23641		212.87180	0.21287	236.410	12.28	0.00	0	4,800.00
\$ / R	11.50	Call	Foreign Exchange Future	442.48310	0.44248		496.04120	0.49604	442.483	12.56	0.00	0	3,940.00
\$ / R	11.50	Put	Foreign Exchange Future	286.48310	0.28648		260.54120	0.26054	286.483	12.56	0.00	0	1,750.00
\$ / R	11.60	Call	Foreign Exchange Future	397.35200	0.39735		448.57490	0.44857	397.352	12.84	0.00	0	500.00
\$ / R	11.65	Call	Foreign Exchange Future	376.49370	0.37649		426.57630	0.42658	376.494	12.98	0.00	0	800.00
\$ / R	12.30	Call	Foreign Exchange Future	206.37870	0.20638		236.24720	0.23625	206.379	15.49	0.00	0	1,600.00
\$ / R	12.56	Call	Foreign Exchange Future	166.76580	0.16677		191.43990	0.19144	166.766	16.47	0.00	0	1,750.00
\$ / R	12.63	Call	Foreign Exchange Future	157.96440	0.15796		181.37890	0.18138	157.964	16.73	0.00	0	9,100.00
\$ / R	13.00	Call	Foreign Exchange Future	119.77740	0.11978		138.75570	0.13876	119.777	18.05	0.00	0	65,000.00
\$ / R	13.22	Call	Foreign Exchange Future	102.59620	0.10260		118.81870	0.11882	102.596	18.79	0.00	0	22,850.00
\$ / R	13.46	Call	Foreign Exchange Future	87.76210	0.08776		101.51100	0.10151	87.762	19.60	0.00	0	22,320.00
\$ / R		On 26/06/2015	Any day expiry		11.68160	11.68160	11.76150	11.76150		13.18	0.00	0	1,636.00
\$ / R	10.80	Put	Any day expiry	63.82280	0.06382		57.41060	0.05741	63.823	11.52	0.00	0	300.00
\$ / R	11.15	Put	Any day expiry	139.05190	0.13905		123.41070	0.12341	139.052	11.53	0.00	0	250.00
\$ / R	12.46	Call	Any day expiry	205.56480	0.20556		233.95500	0.23395	205.565	16.05	0.00	0	250.00
\$ / R	15.88	Call	Any day expiry	40.06620	0.04007		49.01540	0.04902	40.066	27.21	0.00	0	300.00
\$ / R		On 29/07/2015	Any day expiry		11.74190	11.74190	11.82280	11.82280		13.39	0.00	0	250.00
\$ / R	10.80	Put	Any day expiry	77.24090	0.07724		70.71420	0.07071	77.241	11.62	0.00	0	300.00
\$ / R	11.15	Put	Any day expiry	151.47110	0.15147		139.87270	0.13987	151.471	11.50	0.00	0	250.00
\$ / R	12.71	Call	Any day expiry	225.04740	0.22505		253.25090	0.25325	225.047	16.81	0.00	0	250.00
\$ / R	16.15	Call	Any day expiry	56.33380	0.05633		65.23530	0.06524	56.334	27.15	0.00	0	300.00
\$ / R		On 27/08/2015	Any day expiry		11.79500	11.79500	11.87750	11.87750		13.61	0.00	0	250.00
\$ / R	10.80	Put	Any day expiry	88.69240	0.08869		79.70850	0.07971	88.692	11.73	0.00	0	300.00
\$ / R	11.15	Put	Any day expiry	167.26550	0.16727		154.31490	0.15431	167.265	11.71	0.00	0	250.00
\$ / R	12.97	Call	Any day expiry	235.97900	0.23598		264.74130	0.26474	235.979	17.52	0.00	0	250.00
\$ / R	16.50	Call	Any day expiry	62.25920	0.06226		72.23490	0.07223	62.259	26.80	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 10/09/2015	Any day expiry		11.82060	11.82060		11.90390	11.90390		13.60	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future		11.82790	11.82790		11.91140	11.91140		13.76	12,951,550.50	1,095	24,119.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	59.96210	0.05996	55.05740	0.05506	59.962	11.84	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,291.57550	1.29158	1,369.68170	1.36968	1,291.576	11.76	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	130.84700	0.13085	118.77210	0.11877	130.847	11.75	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	963.51070	0.96351	1,034.71130	1.03471	963.511	11.75	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	135.61070	0.13561	123.31130	0.12331	135.611	11.75	0.00	0	49,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	190.22670	0.19023	0.00000	0.00000	190.227	11.80	1,472,544.88	7,741	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	223.00610	0.22301	203.40460	0.20340	223.006	11.94	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	324.24100	0.32424	299.08060	0.29908	324.241	12.62	0.00	0	15,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	345.60160	0.34560	319.58890	0.31959	345.602	12.75	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	460.59700	0.46060	508.63770	0.50864	460.597	14.26	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	339.03300	0.33903	377.68670	0.37769	339.033	15.91	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	251.03160	0.25103	281.64450	0.28164	251.032	17.68	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	211.60690	0.21161	0.00000	0.00000	211.607	18.64	2,266,309.90	10,710	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	163.02800	0.16303	184.05050	0.18405	163.028	20.35	0.00	0	105,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	150.03640	0.15004	164.58020	0.16458	150.036	21.39	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	148.05010	0.14805	161.70500	0.16171	148.050	22.72	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry		11.85350	11.85350		11.93790	11.93790		13.75	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	97.24510	0.09725	85.28120	0.08528	97.245	11.71	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	179.94260	0.17994	166.54010	0.16654	179.943	11.81	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	278.12320	0.27812	253.32060	0.25332	278.123	12.31	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	244.86860	0.24487	275.50910	0.27551	244.869	18.18	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	178.98460	0.17898	201.96030	0.20196	178.985	20.22	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	71.33640	0.07134	85.47770	0.08548	71.336	26.46	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry		11.90840	11.90840		11.99440	11.99440		13.91	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	104.16380	0.10416	90.51550	0.09052	104.164	11.68	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	190.41700	0.19042	175.48130	0.17548	190.417	11.89	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	254.22610	0.25423	285.38170	0.28538	254.226	18.81	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	82.78000	0.08278	101.46670	0.10147	82.780	26.10	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry		11.96000	11.96000		12.04610	12.04610		14.05	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	107.72830	0.10773	98.23610	0.09824	107.728	11.58	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	196.87820	0.19688	182.74890	0.18275	196.878	11.88	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	264.07830	0.26408	293.72380	0.29372	264.078	19.47	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	85.21800	0.08522	99.67720	0.09968	85.218	26.21	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry		11.98400	11.98400		12.07020	12.07020		14.18	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future		11.98950	11.98950		12.07570	12.07570		14.18	0.00	0	36,332.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	143.30260	0.14330	131.23000	0.13123	143.303	11.66	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,182.80260	1.18280	1,256.93000	1.25693	1,182.803	11.66	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,145.84330	1.14584	1,219.53730	1.21954	1,145.843	11.71	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,005.70070	1.00570	1,077.71980	1.07772	1,005.701	11.93	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	878.18120	0.87818	948.60970	0.94861	878.181	12.16	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	398.67090	0.39867	374.87290	0.37487	398.671	12.86	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	395.32670	0.39533	435.23620	0.43524	395.327	17.14	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	379.70070	0.37970	418.25820	0.41826	379.701	17.43	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	365.16520	0.36517	402.43540	0.40244	365.165	17.72	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	331.66250	0.33166	366.55600	0.36656	331.663	18.34	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	242.44900	0.24245	268.62570	0.26863	242.449	20.74	0.00	0	580.00

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		12.00800	12.00800	12.09420	12.09420		14.16	0.00	0	250.00	
\$ / R		On 21/12/2015	Any day expiry	10.80	Put	109.30310	0.10930	104.25460	0.10425	109.303	11.45	0	300.00	
\$ / R		On 21/12/2015	Any day expiry	11.15	Put	200.77830	0.20078	187.42980	0.18743	200.778	11.84	0	250.00	
\$ / R		On 21/12/2015	Any day expiry	14.15	Call	271.97920	0.27198	300.00780	0.30001	271.979	20.13	0	250.00	
\$ / R		On 21/12/2015	Any day expiry	17.87	Call	85.58330	0.08558	102.36610	0.10237	85.583	26.15	0	300.00	
\$ / R		On 11/03/2016	Any day expiry		12.16110	12.16110	12.24800	12.24800		14.61	0.00	0	272.00	
\$ / R		On 14/03/2016	Foreign Exchange Future		12.16690	12.16690	12.25380	12.25380		14.61	0.00	0	0.00	
\$ / R		On 09/06/2016	Any day expiry		12.33470	12.33470	12.42260	12.42260		15.13	0.00	0	264.00	
\$ / R		On 13/06/2016	Foreign Exchange Future		12.34240	12.34240	12.43030	12.43030		15.13	0.00	0	0.00	
\$ / R		On 15/09/2016	Any day expiry		12.52370	12.52370	12.61260	12.61260		15.39	0.00	0	259.00	
\$ / R		On 19/09/2016	Foreign Exchange Future		12.53140	12.53140	12.62040	12.62040		15.49	0.00	0	0.00	
\$ / R		On 14/12/2016	Any day expiry		12.69730	12.69730	12.78720	12.78720		15.68	0.00	0	251.00	
\$ / R		On 19/12/2016	Foreign Exchange Future		12.70690	12.70690	12.79690	12.79690		15.68	0.00	0	0.00	
\$ / R MAXI		On 16/03/2015	Foreign Exchange Future		11.49570	11.49570	11.57310	11.57310		11.99	4,759,219.80	414	1,870.00	
\$ / R MAXI		On 16/03/2015	Foreign Exchange Future	11.28	Call	32,224.80530	0.32225	38,547.16700	0.38547	32,224.805	11.42	0	420.00	
\$ / R MAXI		On 12/06/2015	Foreign Exchange Future		11.65600	11.65600	11.73550	11.73550		12.98	174,840.00	15	187.00	
\$ / R MAXI		On 14/09/2015	Foreign Exchange Future		11.82790	11.82790	11.91140	11.91140		13.76	118,279.00	10	50.00	
\$ / R MAXI		On 11/12/2015	Foreign Exchange Future		11.98950	11.98950	12.07570	12.07570		14.18	0.00	0	0.00	
£ / R		On 23/01/2015	Any day expiry		17.12400	17.12400	17.38430	17.38430		11.24	218,878,968.00	12,782	0.00	
£ / R		On 16/03/2015	Foreign Exchange Future		17.24690	17.24690	17.50400	17.50400		11.41	36,011,527.20	2,088	34,242.00	
£ / R		On 16/03/2015	Foreign Exchange Future	16.72	Put	84.38040	0.08438	58.46790	0.05847	84.380	10.55	0	25,000.00	
£ / R		On 16/03/2015	Foreign Exchange Future	17.00	Put	177.19480	0.17719	123.05770	0.12306	177.195	11.00	0	5,592.00	
£ / R		On 16/03/2015	Foreign Exchange Future	19.00	Call	18.76780	0.01877	36.79470	0.03679	18.768	15.07	0	570.00	
£ / R		On 16/03/2015	Foreign Exchange Future	19.25	Call	13.38730	0.01339	24.95150	0.02495	13.387	15.69	0	5,000.00	
£ / R		On 16/03/2015	Foreign Exchange Future	19.64	Call	8.18990	0.00819	15.65420	0.01565	8.190	16.65	0	21,000.00	
£ / R		On 12/06/2015	Foreign Exchange Future		17.47660	17.47660	17.73870	17.73870		12.71	0.00	0	6,375.00	
£ / R		On 14/09/2015	Foreign Exchange Future		17.72650	17.72650	17.99640	17.99640		14.12	443,162.50	25	1,045.00	
£ / R		On 11/12/2015	Foreign Exchange Future		17.96710	17.96710	18.24180	18.24180		14.31	0.00	0	0.00	
¥ / R		On 16/03/2015	Foreign Exchange Future		0.09771	0.09771	0.09860	0.09860		15.59	0.00	0	3,831.00	
¥ / R		On 12/06/2015	Foreign Exchange Future		0.09920	0.09920	0.10010	0.10010		15.03	0.00	0	13,998.00	
¥ / R		On 14/09/2015	Foreign Exchange Future		0.10082	0.10082	0.10176	0.10176		15.74	0.00	0	0.00	
€ / R		On 23/01/2015	Any day expiry		12.83230	12.83230	13.16810	13.16810		12.00	0.00	0	0.00	
€ / R		On 06/02/2015	Any day expiry		12.85300	12.85300	12.87100	12.87100		13.08	0.00	0	0.00	
€ / R		On 06/02/2015	Any day expiry	12.87	Call	124.27530	0.12428	0.00000	0.00000	124.275	13.20	925,000.00	5,000	5,000.00
€ / R		On 23/02/2015	Any day expiry		12.88800	12.88800	13.22160	13.22160		12.27	0.00	0	0.00	
€ / R		On 23/02/2015	Any day expiry	14.41	Call	5.84930	0.00585	19.25700	0.01926	5.849	18.86	0	2,000.00	
€ / R		On 23/02/2015	Any day expiry	14.41	Put	1,527.84930	1.52785	1,207.65700	1.20766	1,527.849	18.86	0	2,000.00	
€ / R		On 16/03/2015	Foreign Exchange Future		12.93320	12.93320	13.26830	13.26830		12.54	50,581,745.20	3,911	92,820.00	
€ / R		On 16/03/2015	Foreign Exchange Future	12.45	Put	65.44320	0.06544	0.00000	0.00000	65.443	12.09	523,545.60	8,000	8,000.00
€ / R		On 16/03/2015	Foreign Exchange Future	12.85	Call	285.44820	0.28545	0.00000	0.00000	285.448	12.45	9,990,687.00	35,000	35,000.00
€ / R		On 16/03/2015	Foreign Exchange Future	13.00	Put	283.33660	0.28334	138.22250	0.13822	283.337	12.73	0	10,000.00	
€ / R		On 16/03/2015	Foreign Exchange Future	13.40	Put	575.61630	0.57562	343.49880	0.34350	575.616	14.28	0	35,000.00	
€ / R		On 16/03/2015	Foreign Exchange Future	13.80	Put	924.32660	0.92433	645.11510	0.64512	924.327	15.94	0	15,000.00	
€ / R		On 16/03/2015	Foreign Exchange Future	14.00	Put	1,110.11890	1.11012	816.28210	0.81628	1,110.119	16.82	0	12,800.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	1,128.95230	1.12895	833.95340	0.83395	1,128.952	16.91	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	1,348.03490	1.34803	1,042.06190	1.04206	1,348.035	17.92	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	12.44110	0.01244	24.24450	0.02424	12.441	20.80	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	11.79390	0.01179	22.90930	0.02291	11.794	20.99	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	9.61440	0.00961	18.42390	0.01842	9.614	21.76	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	9.33620	0.00934	17.85240	0.01785	9.336	21.87	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	9.06880	0.00907	17.30440	0.01730	9.069	21.99	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	8.98210	0.00898	17.12660	0.01713	8.982	22.03	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	8.64670	0.00865	16.43880	0.01644	8.647	22.18	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	7.60180	0.00760	14.30270	0.01430	7.602	22.72	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			13.10170	13.10170	13.44290	13.44290		12.92	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	132.02540	0.13203	189.84870	0.18985	132.025	17.14	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.12640	13.12640	13.46830	13.46830		13.08	1,238,869,632.00	94,380	69,191.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	191.09210	0.19109	0.00000	0.00000	191.092	12.03	38,218.42	200	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	604.04860	0.60405	405.08180	0.40508	604.049	13.86	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	240.02690	0.24003	0.00000	0.00000	240.027	15.06	8,400,941.50	35,000	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	83.45910	0.08346	115.43230	0.11543	83.459	19.81	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.34140	13.34140	13.69230	13.69230		13.48	0.00	0	6,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.55130	13.55130	13.90940	13.90940		13.84	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	944.75560	0.94476	730.10590	0.73011	944.756	14.74	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	253.98950	0.25399	287.40560	0.28741	253.990	21.24	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			574.76100	574.76100	568.85900	568.85900			0.00	0	0.00
AL12	On 07/05/2015	Index Future			583.76700	583.76700	577.78000	577.78000			0.00	0	0.00
AL37	On 05/02/2015	Index Future			462.71500	462.71500	460.89100	460.89100			0.00	0	116.00
AL37	On 07/05/2015	Index Future			469.96500	469.96500	468.11800	468.11800			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			560.11000	560.11000	556.21200	556.21200			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			568.88700	568.88700	564.93500	564.93500			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			508.87400	508.87400	505.40300	505.40300			0.00	0	770.00
ALBI	On 07/05/2015	Index Future			516.84700	516.84700	513.32900	513.32900			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			525.55000	525.55000	521.97400	521.97400			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.07820	9.07820	9.36000	9.36000		13.70	453,910.00	50	9,020.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	150.32550	0.15033	57.42570	0.05743	150.325	13.73	0.00	0	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	401.82690	0.40183	212.31740	0.21232	401.827	14.47	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	32.31000	0.03231	79.65420	0.07965	32.310	15.09	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	7.50310	0.00750	17.32170	0.01732	7.503	16.64	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.15150	9.15150	9.43550	9.43550		12.66	228,787.50	25	10,245.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.23330	9.23330	9.52170	9.52170		12.38	323,165.50	35	750.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.31390	9.31390	9.60380	9.60380		12.54	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.25490	9.25490	9.35600	9.35600		14.78	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.37320	9.37320	9.47640	9.47640		12.84	0.00	0	0.00

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		107.00870	107.00870		140.62740	140.62740			0.00	0	10,000.00
CF CANDO CAGE	On 02/03/2015	Can-Do Future		816.82000	816.82000		1,113.14000	1,113.14000			0.00	0	30.00
CHF / R	On 16/03/2015	Foreign Exchange Future		13.22050	13.22050		13.47340	13.47340		15.21	2,776,305.00	210	3,206.00
CHF / R	On 12/06/2015	Foreign Exchange Future		13.47480	13.47480		13.72030	13.72030		15.07	0.00	0	6,502.00
CNH / R	On 16/03/2015	Foreign Exchange Future		1.82820	1.82820		1.85130	1.85130		11.80	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future		1.83870	1.83870		1.86270	1.86270		12.44	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		123.11822	123.11822		123.12427	123.12427			0.00	0	0.00
EL28	On 07/05/2015	Bond Future		123.54802	123.54802		123.55580	123.55580			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		8.75025	91.67346		8.84648	90.87807			0.00	0	6,576.00
ES33	On 07/05/2015	Bond Future		8.81379	89.32257		8.91272	88.51588			0.00	0	0.00
ES33	On 06/08/2015	Bond Future		8.86616	90.84317		8.96796	90.02310			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		505.07400	505.07400		501.95100	501.95100			40,405,920.00	8	441.00
GOVI	On 07/05/2015	GOVI		512.98800	512.98800		509.82300	509.82300			0.00	0	131.00
GOVI	On 06/08/2015	GOVI		521.62500	521.62500		518.40900	518.40900			0.00	0	0.00
I2025	On 05/02/2015	Bond Future		117.70676	117.70676		117.71387	117.71387			0.00	0	16.00
I2025	On 07/05/2015	Bond Future		119.56074	119.56074		119.56965	119.56965			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		124.11740	124.11740		123.89961	123.89961			0.00	0	3,741.00
I2038	On 07/05/2015	Bond Future		126.07239	126.07239		125.85298	125.85298			0.00	0	0.00

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	126.57737	126.57737		126.58467	126.58467			0.00	0	5,889.00
I2046	On 07/05/2015		Bond Future	127.20231	127.20231		127.21133	127.21133			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	134.09915	134.09915		134.43744	134.43744			0.00	0	2,753.00
I2050	On 07/05/2015		Bond Future	136.21104	136.21104		136.55652	136.55652			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	223.39000	223.39000		223.36500	223.36500			0.00	0	1,093.00
IGOV	On 07/05/2015		Index Future	226.90900	226.90900		226.88700	226.88700			0.00	0	82.00
IGOV	On 06/08/2015		Index Future	230.74700	230.74700		230.72600	230.72600			0.00	0	0.00
ILBI	On 05/02/2015		Index Future	605.06700	605.06700		605.00800	605.00800			0.00	0	159.00
ILBI	On 07/05/2015		Index Future	614.84200	614.84200		614.78400	614.78400			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015		Jibar Tradeable Future	6.03000	93.97000		6.07000	93.93000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	5.99000	94.01000		6.03000	93.97000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	5.94000	94.06000		5.99000	94.01000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	5.88000	94.12000		5.95000	94.05000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	5.85000	94.15000		5.94000	94.06000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015		Jibar Tradeable Future	5.85000	94.15000		5.99000	94.01000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	5.84000	94.16000		5.95000	94.05000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	5.92000	94.08000		6.08000	93.92000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.05000	93.95000		6.23000	93.77000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	6.19000	93.81000		6.36000	93.64000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	6.30000	93.70000		6.48000	93.52000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	6.40000	93.60000		6.59000	93.41000			0.00	0	0.00
KES / R	On 16/03/2015		Foreign Exchange Future	0.12410	0.12410		0.12470	0.12470			0.00	0	8.00
NGN / R	On 16/03/2015		Foreign Exchange Future	0.05920	0.05920		0.05950	0.05950		21.17	0.00	0	3,620.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.04910	0.04910		0.05190	0.05190			0.00	0	60,754.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.12500	1.12500		1.14650	1.14650			324,000.00	288	321.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.12620	1.12620		1.14770	1.14770			56,310.00	50	200.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.12800	1.12800		1.14950	1.14950			0.00	0	0.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.13030	1.13030		1.15190	1.15190			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	7.16511	127.80011		7.26604	126.86938		7.18	608,839,724.04	4,764	27,118.00
R186	On 05/02/2015	8.00	Put	0.00000	0.00000		0.08000	0.00008	0.000	7.50	0.00	0	6,500.00
R186	On 05/02/2015	8.05	Put	0.00000	0.00000		0.03000	0.00003	0.000	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			7.19439		129.80262		7.29871	128.85892		7.44	389,407,860.00	3,000	1,219.00
R186	On 07/05/2015	Bond Future	7.45	Put	1,088.37000		1.08837	1,430.73000	1.43073		1,088.370	7.42	0.00	0	50.00
R186	On 07/05/2015	Bond Future	7.80	Put	397.69000		0.39769	561.64000	0.56164		397.690	7.58	0.00	0	300.00
R186	On 06/08/2015	Bond Future			7.20781		126.71208	7.31577	125.75297			7.52	0.00	0	0.00
R186	On 06/08/2015	Bond Future	8.90	Put	60.11000		0.06011	85.45000	0.08545		60.110	8.00	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			7.20432		128.96838	7.31570	127.99517			7.29	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	137.99000		0.13799	181.22000	0.18122		137.990	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			285.09855		285.09855	285.01167	285.01167				0.00	0	898.00
R197	On 07/05/2015	Bond Future			289.58889		289.58889	289.50492	289.50492				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			236.34518		236.34518	236.35954	236.35954				0.00	0	50,902.00
R202	On 07/05/2015	Bond Future			240.06771		240.06771	240.08578	240.08578				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			6.87993		108.79363	6.99103	108.09611			5.42	543,968.15	5	8,859.00
R2023	On 07/05/2015	Bond Future			6.90150		106.57480	7.01709	105.86763			5.77	0.00	0	1,410.00
R2023	On 06/08/2015	Bond Future			6.90306		108.38867	7.02364	107.66994			5.59	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	4.80000		0.00480	7.97000	0.00797		4.800	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			6.17687		108.25818	6.26344	108.04770			1.77	0.00	0	14,991.00
R203	On 05/02/2015	Bond Future	7.69	Call	3,603.60000		3.60360	3,393.12000	3.39312		3,603.600	1.96	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.15691		105.78841	6.25299	105.57598			1.78	0.00	0	2,000.00
R203	On 06/08/2015	Bond Future			6.06399		107.58924	6.17239	107.37363			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			7.62109		103.56652	7.72700	102.61467				0.00	0	6,938.00
R2030	On 07/05/2015	Bond Future			7.65944		105.18931	7.76839	104.22377				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			7.80657		107.14975	7.90752	106.18289				0.00	0	15.00
R2032	On 07/05/2015	Bond Future			7.84640		104.67404	7.95012	103.69331				0.00	0	0.00
R2032	On 06/08/2015	Bond Future			7.87424		106.45623	7.98088	105.45928				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			7.92626		106.15713	8.03214	105.02301				164,543,551.50	1,550	36,014.00
R2037	On 07/05/2015	Bond Future			7.96651		107.82046	8.07510	106.66995				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			7.99679		105.39581		8.10828	104.22612			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			6.40330		106.49311		6.49965	106.15806		2.77	0.00	0	10,492.00
R204	On 07/05/2015	Bond Future			6.41023		108.16174		6.51388	107.82279		2.74	0.00	0	3,760.00
R204	On 06/08/2015	Bond Future			6.37579		105.96471		6.48815	105.62044		2.72	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	2.10000		0.00210		3.51000	0.00351	2.100	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			8.06122		107.91607		8.16708	106.67260			0.00	0	6,042.00
R2044	On 07/05/2015	Bond Future			8.10146		109.60703		8.20993	108.34542			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.13255		107.08744		8.24378	105.80477			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			8.05128		111.97156		8.15719	110.68201			100,774,404.00	900	32,841.00
R2048	On 07/05/2015	Bond Future			8.08770		109.29616		8.19612	107.98782			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.11470		111.15639		8.22574	109.82629			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			6.57439		103.31867		6.67566	102.89206		3.65	0.00	0	35,234.00
R207	On 07/05/2015	Bond Future			6.59295		104.93757		6.70033	104.50557		3.62	0.00	0	800.00
R207	On 07/05/2015	Bond Future	7.73	Call	4,478.51000		4.47851	4,057.03000	4.05703	4,478.510	4,478.510	3.89	0.00	0	66.00
R207	On 06/08/2015	Bond Future			6.58004		103.07978		6.69452	102.64088		3.60	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	3,479.85000		3.47985	3,100.66000	3.10066	3,479.850	3,479.850	3.79	0.00	0	70.00
R207	On 05/11/2015	Bond Future			6.52805		104.91524		6.64958	104.47095		3.48	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	3,538.02000		3.53802	3,174.92000	3.17492	3,538.020	3,538.020	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			6.69934		102.70683		6.79541	102.23049		4.43	0.00	0	51,193.00
R208	On 07/05/2015	Bond Future			6.71829		100.91683		6.81909	100.43424		4.61	0.00	0	1,295.00
R208	On 06/08/2015	Bond Future			6.71229		102.63486		6.81842	102.14451		4.44	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	3.14000		0.00314		5.02000	0.00502	3.140	4.76	0.00	0	198.00
R208	On 05/11/2015	Bond Future			6.67985		101.05964		6.79122	100.56295		4.44	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	48.30000		0.04830		65.38000	0.06538	48.300	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	7.85081		85.88648		7.94663	85.03405		11.14	0.00	0	14,609.00
R209	On 07/05/2015	Bond Future	7.88609		84.08473		7.98421	83.21999		12.13	0.00	0	0.00
R209	On 06/08/2015	Bond Future	7.91091		85.51631		8.01143	84.63725		11.91	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	45.65000		62.59000	0.06259	45.650	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	176.00555		176.00555		176.01613	176.01613			0.00	0	628.00
R210	On 07/05/2015	Bond Future	176.70285		176.70285		176.71608	176.71608			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	130.82186		130.82186		130.75434	130.75434			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future	132.88240		132.88240		132.81566	132.81566			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	136.41119		136.41119		136.33245	136.33245			0.00	0	1,621.00
R212	On 07/05/2015	Bond Future	138.55973		138.55973		138.48165	138.48165			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	7.66116		97.09813		7.76710	96.17670		9.43	0.00	0	16,582.00
R213	On 07/05/2015	Bond Future	7.69551		95.07564		7.80426	94.14099		10.25	0.00	0	0.00
R213	On 06/08/2015	Bond Future	7.71810		96.69382		7.82986	95.74373		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	7.93594		87.20972		8.04682	86.16032		11.88	0.00	0	13,207.00
R214	On 07/05/2015	Bond Future	7.96999		85.28552		8.08344	84.22069		12.95	0.00	0	0.00
R214	On 06/08/2015	Bond Future	7.99448		86.73707		8.11062	85.65446		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	20,372.16000		20,372.16000		20,709.21000	20,709.21000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.86280		4.86280		4.90520	4.90520		10.59	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.85570		4.85570		4.89410	4.89410		9.79	0.00	0	0.00

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	1.74710	1.74710		1.73970	1.73970			0.00	0	12.00
ZMW / R	On 12/06/2015		Foreign Exchange Future	1.70650	1.70650		1.69840	1.69840			0.00	0	0.00

**Total for Derivatives :** **4,551,572,872.14**    **383,313**    **3 939 727.00**

**i-Bonds**

AA02	On 28/03/2016		Spot Bond	0.00000	100.00000		0.00000	100.53727			0.00	0	0.00
AA03	On 11/05/2015		Spot Bond	6.61500	102.96300		6.61500	102.94468			19,335,181,950,000.00	2,922,930,000	1,461,465,000.00
AA04	On 22/03/2017		Spot Bond	0.00000	100.00000		0.00000	100.70379			0.00	0	0.00
AA05	On 22/03/2019		Spot Bond	7.68500	108.79771		7.68500	108.77505			0.00	0	600,000,000.00
AA06	On 15/04/2021		Spot Bond	0.00000	100.00000		0.00000	100.25543			0.00	0	1,000,000,000.00
AA07	On 15/04/2021		Spot Bond	8.26000	108.59811		8.26000	108.57397			0.00	0	0.00
AB01/R186	On 24/11/2020		Spot Bond	10.00000	105.03400		10.00000	105.00700			0.00	0	0.00
AB010	On 21/11/2022		Spot Bond	0.00000	100.00000		0.00000	101.40558			0.00	0	0.00
AB011	On 21/11/2023		Spot Bond	0.00000	100.00000		0.00000	101.49876			0.00	0	0.00
AB013	On 21/11/2018		Spot Bond	8.55000	100.72291		8.55000	100.69962			8,550,000,000,000.00	1,000,000,000	400,000,000.00
AB014U	On 19/11/2024		Spot Bond	100.00000	11.14781		100.00000	11.12080			0.00	0	0.00
AB015U	On 13/11/2024		Spot Bond	10.84000	102.03247		10.84000	102.00272			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	6.73500	102.94823		6.73500	102.92944			0.00	0	120,000,000.00
AB08	On 03/05/2017		Spot Bond	0.00000	100.00000		0.00000	100.36582			0.00	0	0.00
AB09	On 03/05/2017		Spot Bond	8.06000	106.92589		8.06000	106.90254			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020		Spot Bond	10.00000	106.11400		10.00000	106.08600			0.00	0	0.00
ABCP13	On 07/12/2023		Spot Bond	2.41000	125.29490		2.41000	271.27527			0.00	0	0.00
ABFN04	On 25/02/2015		Spot Bond	0.00000	100.00000		0.00000	101.45738			0.00	174,000,000	87,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.31860			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.85214			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.88553			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.90765			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.38133			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.15096			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.82552			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	90.85302		100.00000	90.63088			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.15000	172.82756		2.15000	172.80738			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	163.71635		2.76000	163.69461			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.56709		2.17000	174.54659			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	186.59277		1.82000	186.57267			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.25625	81.03056		7.25625	81.01501			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.25625	81.03056		7.25625	81.01501			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	100.78412			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	100.43856			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.28950			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	100.57786			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.90500		108.99318		6.90500	108.97274			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.24432			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		93.88065		2.70000	107.80476			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.45000		102.53517		2.45000	161.75933			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.30000		118.00568		2.30000	216.34263			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	8.59500		98.34690		8.59500	98.32405			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	101.84801			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	103.47000			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		107.15895		9.63000	107.13126			0.00	0	0.00

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	8.66500		114.53454		8.66500	114.50785			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	7.96500		96.37705		7.96500	96.35637			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	8.76000		113.77729		8.76000	113.75049			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	101.02775			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	99.86689			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.41000		110.40635		7.41000	110.38416			810,654,000,000.00	109,400,000	1,631,000,000.00
ABS11	On 09/04/2021	Spot Bond	7.97000		109.88415		7.97000	109.86056			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.77500		102.38264		6.77500	102.36396			88,425,674,000,000.00	13,051,760,000	6,525,880,000.00
ABS6	On 01/06/2020	Spot Bond	8.06000		101.88704		8.06000	101.86493			646,412,000,000.00	80,200,000	770,000,000.00
ABS7	On 11/09/2026	Spot Bond	8.86000		102.93212		8.86000	102.90748			0.00	0	2,760,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.09000		105.86668		7.09000	105.84631			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.22000		217.09114		2.22000	275.02182			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.87000		126.27642		1.87000	129.07884			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.20000		129.16583		2.20000	131.74488			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00655		100.00000	0.00653			0.00	0	0.00

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		87.56872	100.00000	87.36170				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.06500		106.43703	11.06500	106.40537				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.88638				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		6.05570	100.00000	6.04070				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.93266				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.58919				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		36.09477	100.00000	36.00539				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.84008				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		67.74496	11.00000	67.72559				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		36.09477	100.00000	36.00539				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	100.86021				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.94099				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.82417				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.84852				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.85924				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.92807				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.92807				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.92766				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.92766				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.92848				0.00	0	0.00



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	93.89831			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.11400		10.00000	106.08600			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.64856			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.83393			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.85805			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.86774			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.84828			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.80470			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.46000	106.93815		8.46000	107.16886			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.02106			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.67272			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	87.92445			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	177.25135			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	177.31786			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.82408			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.82268			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.24270			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.82201			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.92930			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.39185			0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.11400		10.00000	106.08600			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.95849			0.00	116,774,900	116,774,900.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.02649			0.00	0	0.00

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	100.82702			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.87152			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.73365			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.71704			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.74928			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.80968			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.77554			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.73658			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.74732			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.64784		10.23000	103.61928			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.75789			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.74146			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	118.54430			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	8.62500	105.25469		8.62500	105.23028			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.80669			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	116.86251		1.75000	116.93181			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.81687			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.74812			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.78180			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.80590			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.75769			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.03749			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.25762			0.00	180,723,000	180,723,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.39209			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.74901			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.79543			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.80108			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.78957			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.83082			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.84348			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.08802			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.31806			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.84648			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.84648			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.88288			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.78662			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.89437			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.73312			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.88288			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	95.97618			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.86305			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.84441			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	128.62224			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	129.54349			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.73839			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.73163			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.33033			0.00	0	0.00

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	100.74997			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.77061			0.00	0	100,000,000.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.78180			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.73935			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.73839			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.81534			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.15293			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.87103			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.93782			0.00	0	0.00
ADCB04		On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.45659			0.00	0	0.00
ADCP09		On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.12524			0.00	0	0.00
ADCP10		On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.22552			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	24.91261		100.00000	24.85225			0.00	0	0.00
AFS1U		On 27/09/2019	Spot Bond	100.00000	13.38539		100.00000	13.35225			0.00	0	0.00
AHF1A1		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.35514			0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.16875			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.18491			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.20643			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.16257			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.19500	101.10914		7.19500	101.08951			0.00	0	0.00
AHF3B1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.20708			0.00	0	0.00
AHF3C1		On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.23950			0.00	0	0.00
AIR01		On 15/03/2019	Spot Bond	7.99500	105.20627		7.99500	105.18349			537,264,000,000.00	67,200,000	2,925,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR02	On 30/04/2023	Spot Bond	8.76000	119.76172		8.76000	119.73351			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.78000	108.50913		6.78000	108.48915			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.33500	107.36759		8.33500	107.34338			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.29055		100.00000	14.25875			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.16000	108.48070		9.16000	108.45386			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.70000	166.19765		2.70000	166.17577			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.11506			0.00	0	1,200,000,000.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.96177			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	74.03651		100.00000	73.88664			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.63293			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.67998			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	100.81974			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.68815			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.72869			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	100.77554			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.85933			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.21887			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	108.51000			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	103.14522			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		100.00000		0.00000	96.21571			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.55000		131.19764		2.55000	235.27790			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.03582			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	107.95091			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.29717			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		100.00000		0.00000	96.08266			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	98.11114			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.81449			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.72318			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.56500		164.47892		2.56500	208.36811			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		28.67989		100.00000	28.61606			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		17.45887		100.00000	17.41563			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		17.55955		100.00000	17.51607			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		17.10645		100.00000	17.06409			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.91609			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.68042			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.57468			0.00	300,000,000	300,000,000.00
BAW11	On 01/10/2018	Spot Bond	8.09500		108.50721		8.09500	108.48356			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.87465			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.22678			0.00	0	0.00

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	101.63625			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	101.36830			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	8.54000		106.01945		8.54000	105.99508			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.14500		106.69433		7.14500	106.67374		16,429,213,000,000.00	2,299,400,000	1,149,700,000.00	
BAW20U	On 15/01/2016	Spot Bond	100.00000		52.87715		100.00000	52.74621			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	103.25215			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.01000		107.76695		8.01000	107.74370			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.53515		103.16218		10.53515	102.23081			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.80344		101.31777		10.80344	101.10488			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.79240		101.30335		10.79240	101.10848			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.81043			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.78382		101.24431		10.78382	101.11631			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.10956		102.43951		11.10956	102.52123			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.82863			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.82863			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.82869			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.78515		101.08719		10.78515	100.94916			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.77372		102.33996		10.77372	101.29483			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.80344		101.31777		10.80344	101.10488			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.57103		101.93309		10.57103	101.58059			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.70394		98.01585		9.70394	101.36067			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.78866			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.77109			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.77109			0.00	0	0.00

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		9.73732	102.30720		9.73732	101.72415			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		10.78500	101.43835		10.78500	101.46728			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74967			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		10.71000	75.39490		10.71000	99.64456			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	100.71968			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	94.01935		9.28000	100.69043			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.76038			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		10.49500	74.15925		10.49500	99.66998			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.73895			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.75682			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.75682			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	100.73039			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.77384			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	100.77384			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.73182			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.74874			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.77393			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.57040			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.61051			0.00	0	0.00



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	13.53515	103.34624		13.53515	102.43355			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.59514	102.29696		14.59514	102.39018			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.44053	102.56036		13.44053	101.90612			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.98756			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.98756			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.98756			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.02283			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.86362			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	26.36530		100.00000	26.31528			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.03360		100.00000	19.98400			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.23284		100.00000	18.18768			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.25484		100.00000	11.22696			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.26362		100.00000	11.23541			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.60763		100.00000	13.57393			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.79078		100.00000	11.76158			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.15795			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.11655			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.37752			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.39912			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.50332		100.00000	8.48226			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.50332		100.00000	8.48226			0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000	98.64865		100.00000	98.91599			0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000	94.31525		100.00000	94.07216			0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000	91.02244		100.00000	90.79602			0.00	0	0.00

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	81.11111	100.00000	80.93126			8,860,000,000,000,000.00	88,600,000,000	71,900,000,000.00	
BD0202	On 31/12/2018	Spot Bond	2.12000	103.22083	2.12000	179.59233				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.28000	105.52782	7.28000	174.07577				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.28000	106.82978	7.28000	174.27498				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.66500	105.99653	7.66500	105.97462				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	7.09500	102.47126	7.09500	102.45152				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.96207				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.12385				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.12628				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.13436				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.14243				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.16475				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	33.34167	100.00000	33.25911				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	99.94168				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.94046				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.94006				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.93518				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.92869				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	26.08754	100.00000	26.02435				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	26.08754	100.00000	26.02435				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	100.92273			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.94022			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.56000		105.66120		7.56000	105.63954			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.99267			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.08573			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		14.96884	100.00000	100.00000	14.93177			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		14.96884	100.00000	100.00000	14.93177			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000		0.00000	101.80814			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.21000		105.87928		10.21000	104.26649			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	100.00000	0.00000		100.00000	100.00000	0.00000			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond	100.00000	0.01449		100.00000	100.00000	0.01411			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	100.00000	0.00000		100.00000	100.00000	0.00000			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000	58.07729		100.00000	100.00000	57.96711			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.17512			0.00	0	100,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.20349			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	7.80500	71.90680		7.80500	7.80500	104.53482			0.00	0	2,200,000,000.00
BIDC41	On 06/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.82231			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	97.61012			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.22484			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	101.41642			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.21346			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.27342			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.38238			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.83534			0.00	0	0.00

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	102.58198			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	89.41105		100.00000	89.19351			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.02250			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.02325			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.09182			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	94.91558			0.00	0	0.00
BTC007	On 28/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.98281			0.00	0	0.00
BTC008	On 02/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.89692			0.00	0	0.00
BTC009	On 23/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.52325			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.31693			0.00	0	0.00
BTC011	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.62091			0.00	0	0.00
BTC012	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.48211			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	76.68067		100.00000	76.51992			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.20818			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.17445			0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.11642			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.96980			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.76215			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.65901			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.62502			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.85057			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.55615			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.51606			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC026	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.48040			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	26.50285		100.00000	26.43722			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.84539			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.50058			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	8.71000	111.97222		8.71000	111.94585			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	104.98032			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.61000	104.63797		8.61000	104.61361			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.69500	103.39941		11.69500	103.36695			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	98.23716			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.59500	99.73688		11.59500	99.70634			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.57103			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.60000	103.55018		8.60000	103.52610			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.05561			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.59500	102.87192		11.59500	102.84042			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	102.34580			0.00	0	1,300,000,000.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	99.35249			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.70936			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.29000	98.69046		9.29000	98.66570			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.13000	121.10170		9.13000	121.07200			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.41000	115.00771		9.41000	114.97866			1,882,000,000,000.00	200,000,000	200,000,000.00
CCT03	On 15/03/2025	Spot Bond	8.29000	123.55221		8.29000	123.52449			1,658,000,000,000.00	200,000,000	200,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.56031			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.91000	105.24013		10.91000	105.20926			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.32828			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	104.18048			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.11390		10.00000	106.08620			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.60038			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.93968			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.02552			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.13642			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.38499			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.66511			0.00	333,333,400	166,666,700.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.69030			0.00	333,333,400	166,666,700.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.71951			0.00	333,333,400	166,666,700.00
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	102.52268			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.49681			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.63352			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.76667			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.82420			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.48343			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.73833		10.11000	100.71089			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.45246			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN191	On 23/08/2016	Spot Bond	2.76000	122.41723		2.76000	122.40102			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	119.59457		3.14000	122.42090			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	103.40662		8.25000	103.38353			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.90000	129.32155		2.90000	123.43638			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	127.47555		2.40000	121.67605			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.14887			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.03000	103.16183		8.03000	103.13952			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.14992			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.15251			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.08000	103.24698		8.08000	103.22452			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.08000	103.24698		8.08000	103.22452			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.13000	102.10833		8.13000	102.08598			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.84368			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.92740			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.11400		10.00000	106.08600			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.11400		10.00000	106.08600			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.54878			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	101.33275			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.41459			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	103.97555		9.35000	103.94973			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	103.97555		9.35000	103.94973			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.31210			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN245	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.31553			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	100.92487			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.67868			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.70858			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.71015			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.67868			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.67868			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.70539			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.53314			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.15525			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.63286			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.63286			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.63286			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.05976			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		8.42500	107.50680		8.42500	107.48229			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.70188			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.95569			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.12494			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.12032			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.18049			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.34513			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.56942			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.35275		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.22599		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.05915		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.90179		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.72414		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.74804		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.07152		0.00		0	0.00	
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.71851		0.00		0	0.00	
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94600		0.00		0	0.00	
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.73101		0.00		0	0.00	
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.01074		0.00		0	0.00	
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.11400	10.00000	106.08600		0.00		0	0.00	
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.52142		0.00		0	0.00	
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.72318		0.00		0	0.00	
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.58225		0.00		0	0.00	
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.89918		0.00		0	0.00	
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.54607		0.00		0	0.00	
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.69705		0.00		0	0.00	
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.68468		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	102.16056		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	
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	132.84848		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.77697			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	9.87500	100.15688		9.87500	100.13022			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.39500	101.80524		10.39500	101.77675			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.65490			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.89442			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.73681			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.02179			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.85378			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	106.51514		8.80500	102.11676			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.78662			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.02157			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	100.82227			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.83671			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.89250			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.86321			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.19361			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	78.24339			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.94109			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.65490			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	115.36581			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	99.97727		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.03346		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.65863		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.18634		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.97977		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.75595		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.86558		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.97749		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.69572		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.63999		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	99.98029		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.28432		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.19347		0.00		0	0.00	
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.94421		0.00		0	0.00	
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.04154		0.00		0	0.00	
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.71715		0.00		0	0.00	
CLN361	On 20/03/2024	Spot Bond	10.55000	102.51345	10.55000	103.61389		0.00		0	0.00	
CLN362	On 20/03/2024	Spot Bond	9.05500	111.69002	9.05500	112.78888		0.00		0	0.00	
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.80026		0.00		0	0.00	
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	102.10899		0.00		0	0.00	
CLN365	On 20/03/2024	Spot Bond	11.19500	113.16762	11.19500	114.50670		0.00		0	0.00	
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	99.72382		0.00		0	0.00	
CLN367	On 06/08/2023	Spot Bond	11.22500	107.76652	11.22500	113.94035		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN368	On 26/07/2022	Spot Bond		9.65500	107.59104		9.65500	107.45238			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	99.72382			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.02296			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.92288			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.78805			0.00	0	500,000,000.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.80461			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.80474			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.68245			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		8.59000	109.58484		8.59000	109.45761			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	103.50689			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.86846			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond		10.55000	103.76113		10.55000	103.73167			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond		11.00000	103.92037		11.00000	101.21078			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.12067			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.88288			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.02041			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond		10.98500	110.43870		10.98500	110.27570			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.96737			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.80450			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.02306			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.85826			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.53547			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN391	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.74132			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.74804			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	87.60155			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	100.79144			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		40.21879		7.01000	40.82756			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	180.50263			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	7.66500		105.99653		7.66500	149.40026			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.28000		39.42129		7.28000	174.07577			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.28000		39.85629		7.28000	174.27498			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	94.90726			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	94.86372			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.35377			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.35377			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.85339			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.79885			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.80962			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.34577			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.80108			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.02179			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.72970			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.78524			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.78036			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.78519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COH001		On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.50564			0.00	0	0.00
COH002		On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.29197			0.00	0	0.00
COJ02		On 15/09/2016	Spot Bond	8.87000	108.91201		8.87000	107.39277			0.00	0	3,278,672,200.00
COJ04		On 05/06/2018	Spot Bond	7.96000	104.32447		7.96000	104.30210			86,764,000,000.00	10,900,000	816,000,000.00
COJ05		On 05/06/2023	Spot Bond	9.23000	118.84329		9.23000	118.81383			0.00	0	20,000,000,000.00
COJ06		On 09/12/2015	Spot Bond	7.94500	103.81272		7.94500	103.79051			0.00	0	0.00
COJ07		On 23/03/2021	Spot Bond	8.80000	113.00814		8.80000	112.98126			0.00	0	0.00
COJG01		On 09/06/2024	Spot Bond	8.83500	109.82393		8.83500	109.79785			0.00	0	0.00
COT01		On 03/04/2023	Spot Bond	9.20500	102.36695		9.20500	102.34164			0.00	0	0.00
COT02		On 03/04/2028	Spot Bond	10.01000	104.62407		10.01000	104.59600			0.00	0	0.00
COT03		On 05/06/2028	Spot Bond	10.01000	97.37613		10.01000	97.35001			0.00	0	0.00
CPL003		On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.29412			0.00	0	0.00
CPL005		On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.20671			0.00	0	0.00
CPL007		On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.13536			0.00	0	0.00
CPL01U		On 12/12/2019	Spot Bond	100.00000	10.23815		100.00000	10.21280			0.00	0	0.00
CPL021		On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.29839			0.00	0	0.00
CPL022		On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.73887			0.00	0	0.00
CPL023		On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.81644			0.00	0	0.00
CPL024		On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.19766			0.00	0	0.00
CPL02U		On 12/03/2020	Spot Bond	100.00000	9.75625		100.00000	9.73209			0.00	0	0.00
CPL03U		On 12/12/2018	Spot Bond	100.00000	12.44472		100.00000	12.41390			0.00	0	0.00
CPV01		On 30/06/2029	Spot Bond	10.56500	104.01709		10.56500	103.15131			0.00	0	0.00
DEN38U		On 10/06/2018	Spot Bond	100.00000	14.66448		100.00000	14.62817			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.20772	100.00000	6.19235				0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		15.41999	100.00000	15.38181				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.03061				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.28500		101.26626	7.28500	101.24624				0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.09422				0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.95361				0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.27435				0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		65.23335	100.00000	65.07532				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.02483				0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.41138				0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000	0.00000	103.34514				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000	0.00000	100.39985				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.03155				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000	0.00000	103.41625				0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000	0.00000	101.18239				0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.89730				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.67554				0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	7.79000		107.15001	7.79000	107.12752				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.88000		112.30221	6.88000	112.28134				0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.64500		107.16649	7.64500	111.85906			788,199,500,000.00	103,100,000	1,913,100,000.00	
DV23	On 27/02/2023	Spot Bond	8.26500		114.25345	8.26500	114.22830			152,699,181,000.00	18,475,400	1,148,568,100.00	
DV24	On 18/02/2024	Spot Bond	8.46500		111.92355	8.46500	111.89834			59,255,000,000,000.00	7,000,000,000	3,500,000,000.00	
DV29	On 18/02/2029	Spot Bond	8.71000		115.60730	8.71000	115.58052			0.00	0	300,000,000.00	
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.63276			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.53110			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.79457			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.26889			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.83873			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.85114			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.43127			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.76090			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00252			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.15000		128.36507		7.15000	128.34057			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	92.81496			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	2.36000		98.21610		2.36000	98.24393			0.00	0	43,900,000,000.00
EL15	On 29/06/2015	Spot Bond	1.20000		100.99530		1.20000	134.69486			0.00	0	33,700,000,000.00
EL28	On 02/05/2028	Spot Bond	2.15000		122.85337		2.15000	122.83898		35,002,000,000,000.00	16,280,000,000	0	0.00
EL29	On 19/11/2029	Spot Bond	2.10000		111.06097		2.10000	111.04813			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.11000		110.77821		2.11000	110.76546			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.15000		103.19448		2.15000	103.18242			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.34000		98.60979		2.34000	98.63745			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	8.69000		108.04073		8.69000	108.01576			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.54000		114.31676		8.54000	114.29035			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.06000		108.45124		9.06000	108.42470			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM04	On 16/05/2028	Spot Bond	9.34500	100.39141		9.34500	100.93515			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.48500	112.13645		9.48500	108.52832			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.46619			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	95.69535			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.93728			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.79966			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.80767			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.29946			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.81858			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.72911			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	88.50000		100.00000	88.21726			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	102.89638		100.00000	102.62631			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.92500	101.76901		10.92500	101.73990			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.34953			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	98.86106			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.65494			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.07500	101.47371		9.07500	101.44898			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.49717			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.31650			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	101.55394			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	101.65070			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.11400		10.00000	106.08600			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.41149			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.46935			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.39991			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.44813			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.41854			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.39917			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.90000		103.68507		6.90000	103.66575			0.00	0	13,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.05500		108.75579		7.05500	108.73507			251,009,845,000.00	35,579,000	15,330,821,900.00
ES23	On 25/01/2023	Spot Bond	7.66000		113.87668		7.66000	113.85303			146,174,248,000.00	19,082,800	5,306,668,300.00
ES26	On 02/04/2026	Spot Bond	8.02000		101.28773		8.02000	101.26585			75,368,771,248,000.00	9,397,602,400	9,644,900,000.00
ES33	On 15/09/2033	Spot Bond	8.74000		91.47736		8.83500	90.66873			1,201,898,580,000.00	137,517,000	43,033,000,000.00
ES42	On 25/04/2042	Spot Bond	8.90500		98.07110		8.90500	98.04762			0.00	0	16,000,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.48188			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.52883			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.36249			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.17087			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.62507			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.43718			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.66548			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	102.15066			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.30488			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.09126			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.14672		100.00000	12.64146			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR003U	On 02/08/2023	Spot Bond	100.00000		9.87517		100.00000	12.30281			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.89931			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	99.57581			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.00416			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.07400			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.59500		100.56370		8.59500	100.54045			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.89972			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.89966			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.02063			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	104.27529			0.00	180,000,000	90,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.28449			0.00	0	845,000,000.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	101.30579			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.29000		106.45590		9.29000	104.86192			0.00	0	84,000,000.00
FRBC21	On 21/12/2018	Spot Bond	9.44500		109.39911		9.44500	109.37138			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.90098			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.20000		130.88233		2.20000	131.74488			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.25000		126.74966		2.25000	274.42617			0.00	0	150,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.41500		104.05838		2.41500	110.59963			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.43000		102.76160		2.43000	162.11663			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.19000		119.87031		2.19000	219.76176			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.17500		108.82379		7.17500	108.80259			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.73600		64.72407		7.73600	64.09540			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.44000		41.50627		9.44000	40.59877			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.68000		40.18950		9.68000	39.26903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC02U	On 02/03/2015	Spot Bond	100.00000		91.70854	100.00000	91.47870				0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		93.60136	100.00000	93.38060				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000	0.00000	101.53791				0.00	0	200,000,000.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.95082				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.82424				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.90411				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.16028	7.47000	98.00000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.16028	7.47000	100.00000				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.88288				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	100.84152				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.00821				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	100.86846				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.12880	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	100.92323				0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.13667			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.10326			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	18.08225		100.09221	18.03744			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.78856			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.54602			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.05760			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.83494			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.88455			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	100.89431			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.81737			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.82515			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.07937			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.81071			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	62.39709		13.22500	62.37454			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.76445			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.76540			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.13559			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.80011			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.64500	95.79106		3.64500	99.08841			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.83479			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.83479			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.56376			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.65490			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	98.88061			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.78662			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.76830			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	102.14454			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.89922			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.66371			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	102.12219			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.02456			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.03155			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.81745			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.05182			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.75962			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.82515			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.82515			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.85862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.53173			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.56014			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.69580			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.11400		10.00000	106.08600			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.38802			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.87135			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.36909			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.67745			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.30839			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.30920			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.18167			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.16548			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.18167			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.16483			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.86611			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.97141		8.75000	101.94743			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	104.76742			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.97258		100.00000	9.94788			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.10448		100.00000	9.08193			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.55897			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.58746		100.00000	1.58353			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.86028			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	17.82300		100.00000	17.77982			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.79127			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC213	On 04/06/2021	Spot Bond	100.00000		9.83319	100.00000	9.80883				0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		18.97048	100.00000	18.92452				0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.79124				0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		10.48012	100.00000	10.45473				0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.78682				0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.69605				0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.86461				0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.74964				0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.01000		98.75710	3.01000	125.14330				0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.60196				0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.58065				0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.58065				0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000	0.00000	101.51569				0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.73850				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.88744				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.88260				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000	0.00000	101.11451				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.97881				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.54000		114.33284	3.54000	121.02703				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.89817				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.90693				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.59000		105.55803	3.59000	120.64671				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.57000		103.35034	3.57000	120.79868				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.19000		100.20487	3.19000	125.79962				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC74	On 20/09/2016	Spot Bond		3.26000	101.28410		3.26000	134.83496			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.97609			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.78519			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.89237			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.03628			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.99936			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.84730			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.84633			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.32390			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.82943			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	11.28549		100.00000	11.25755			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	37.83581		100.00000	37.74212			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond		100.00000	82.18527		100.00000	81.94140			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond		100.00000	21.30585		100.00000	21.25309			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond		100.00000	6.05570		100.00000	6.04070			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond		100.00000	11.11506		100.00000	11.08754			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		5.33000	152.99021		5.33000	152.95913			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.62356			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.00613			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.24416			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.43415			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.01937			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	99.34343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	100.04372			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.04800		84.12790		2.04800	104.58898			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.46000		102.04193		2.46000	133.76394			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.11931			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.14243		10.38000	100.11392			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.14243		10.38000	100.11392			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	99.92602			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.60000		99.38306		2.60000	107.88458			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.50000		210.98554		2.50000	210.29043			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.57000		108.47224		2.57000	108.45840			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.39010			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.53000		210.09942		2.53000	209.40052			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.94684			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.50000		109.77148		2.50000	109.75768			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.66000		106.76170		2.66000	106.74782			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.52313			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	43.19000			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.49519			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.76500		104.80398		2.76500	104.79292			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.65000		114.08300		2.65000	205.88660			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.70000		112.42014		2.70000	204.44380			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.43000		96.68967		2.43000	96.69675			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.73000		160.70328		2.73000	203.58406			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS124	On 31/01/2038	Spot Bond		3.04000	86.88968		3.04000	99.87386			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.37000	125.65671		2.37000	272.05891			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.26000	126.65815		2.26000	274.22796			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.98000	120.27231		2.98000	260.39686			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.67000	100.48598		2.67000	127.86756			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.99989			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.20000	131.76039		2.20000	127.71656			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.18123			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.44227			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.81854			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.44000	107.86954		2.44000	107.85605			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	23.96688		104.97509	23.90489			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	27.92678		101.07593	27.85696			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	20.64061		100.44759	20.58929			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	26.32503		100.76967	26.25940			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	119.87658		2.02000	119.86301			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	96.79140		2.36000	111.14825			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.70537			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.39000	96.53055		2.39000	110.84862			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.43291			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.46000	124.84439		2.46000	342.46947			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.65298			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.32391			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	6.18500	103.58512		6.18500	103.56771			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	6.98000	104.51393		6.98000	104.49413			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.26000	106.07346		7.26000	106.05257			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.37500	111.82111		7.37500	111.79886			0.00	0	1,540,000,000.00
FRX19	On 15/11/2019	Spot Bond	7.83000	106.42288		7.83000	106.40030			373,491,000,000.00	47,700,000	1,007,700,000.00
FRX20	On 01/10/2020	Spot Bond	8.05000	105.97947		8.05000	105.95649			0.00	0	900,000,000.00
FRX23	On 28/02/2023	Spot Bond	8.61500	98.23567		8.61500	98.21279			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	8.71000	114.74578		8.71000	114.71891			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.05000	103.68828		9.05000	106.25897			0.00	0	650,000,000.00
FRX31	On 21/02/2031	Spot Bond	9.48000	104.28121		9.48000	104.25498			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.50000	87.47415		9.50000	87.45185			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.70230			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.71207			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.73643			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.77544			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.80468			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.93126			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	101.27103			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.32657			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.17446			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.37662			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.43222			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.47854			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.68227			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.45595			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.47949			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.36000		105.03622		8.36000	105.01259			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	101.78151			0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond	100.00000		0.00000		100.00000	100.00000			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.06059		100.00000	10.03568			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		17.45812		100.00000	17.41489			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		10.99267		100.00000	10.96385			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	100.01980			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.02056			0.00	0	400,000,000.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.02151			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.02283			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	102.15097			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.25488			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.81986			0.00	0	0.00

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	100.00000			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.98312			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	101.47126			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.71053			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00001		100.00000	0.00001			0.00	0	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	100.54296			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.31805			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.02383			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	10.51342		100.00000	10.48796			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.36991			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.90018			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.88385			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	99.88238			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.79827			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	106.44510			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	100.17196			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	6.96929	100.60739		6.96929	99.88092			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.17950			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	7.97059	100.47068		7.97059	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	100.18919			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.42135	100.48108		8.42135	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	100.20102			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	100.17778			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.28565			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.29522			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.77138			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.11400		10.00000	106.08600			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.39000	107.17517		8.39000	107.15123			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.37000	110.53910		7.37000	110.51737			389,136,000,000.00	52,800,000	8,850,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.07000	128.41048		2.07000	278.02336			28,980,000,000,000.00	14,000,000,000	8,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.07000	131.22482		2.07000	284.11673			28,980,000,000,000.00	14,000,000,000	7,000,000,000.00
HWAY34	On 31/07/2034	Spot Bond	8.79000	104.18231		8.79000	104.15796			184,735,035,000,000.00	21,016,500,000	14,263,600,000.00
HWAY35	On 31/07/2035	Spot Bond	8.79000	104.26285		8.79000	104.23848			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	86.49289		100.00000	86.28842			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	22.53494		100.00000	22.47914			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	56.73479		100.00000	56.59430			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF05U	On 09/10/2016	Spot Bond	100.00000		27.11256		100.00000	27.04543			0.00	0	600,000,000.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		24.79205		100.00000	24.73199			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		87.88218		100.00000	87.67443			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		106.11400		10.00000	106.08600			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.75000		117.45357		1.75000	117.44119		114,634,957,150,000.00	85,505,689,800	90,416,400,000.00	
I2038	On 31/01/2038	Spot Bond	1.83000		123.85046		1.84000	123.61270		24,043,552,722,000.00	13,138,553,400	01,200,776,700.00	
I2046	On 31/03/2046	Spot Bond	1.83000		126.30497		1.83000	126.29132		93,335,522,574,000.00	51,003,017,800	73,107,500,000.00	
I2050	On 31/12/2050	Spot Bond	1.87000		133.81052		1.86000	134.12587		138,389,635,736,000.00	74,005,152,800	63,226,076,400.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000		0.00000	98.00000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.06500		104.30684		7.06500	104.28681			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.16844			0.00	8,258,000,000	4,129,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.05808			0.00	1,660,000,000	830,000,000.00
IBL21	On 15/03/2016	Spot Bond	7.63000		105.52377		7.63000	105.50194			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.26000		111.22502		7.26000	111.20311			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.45000		104.84023		7.45000	104.81939			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.86512			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	2.03000		100.90001		2.03000	128.67565			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.27000		103.07153		2.27000	131.15906			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.59972			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.12948			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.38000		106.68156		7.38000	106.66031			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.05113			0.00	720,000,000	360,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.82320			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.51752			0.00	0	0.00



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/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.11400		10.00000	106.08600			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	7.92500		101.06960		7.92500	101.04802			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.32000		95.97557		8.32000	95.95397			183,872,000,000.00	22,100,000	2,492,100,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.73007			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	7.46000		102.01475		7.46000	101.99422			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.37000		103.07269		8.37000	103.02808			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.78523			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	99.88873			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000		99.03467		7.90000	99.01382			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	7.70500		101.15970		7.70500	101.13892			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	99.87660			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.44691			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.03000		106.67453		7.03000	106.65451			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	7.66500		109.39410		7.66500	109.37174			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	8.68500		114.26486		8.68500	114.23846			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.54472			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.01789			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.96359			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		100.00000		0.00000	99.96287			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		100.00000		0.00000	99.96202			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00712		100.00000	0.00711			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.09366			0.00	0	200,000,000.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.01639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG03	On 22/10/2020	Spot Bond	7.94000	104.03859		7.94000	104.01634			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.29490			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.33839			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.01000	105.16163		9.01000	105.13604			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.37515		5.00000	101.36142			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.37515		5.00000	101.36142			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	99.95974		5.00000	99.94634			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.37973		5.00000	101.36598			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.49906		4.00000	101.48795			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	101.12700		4.00000	101.11600			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	42.08156		100.00000	41.97735			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	41.91580		100.00000	41.81201			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	41.91580		100.00000	41.81201			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	107.67319		9.20000	107.64658			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.68006			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.15641		100.00000	8.13622			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.26399			0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000	99.45504		100.00000	99.72678			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.38000	103.35842		8.38000	103.33495			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.37480			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	16.02160		100.00000	15.98279			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	82.18527		100.00000	81.94140			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	13.52198		100.00000	13.48849			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	18.09905		100.00000	18.04456			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN276U	On 30/06/2021	Spot Bond	100.00000		1.21819	100.00000	1.21586				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		8.92951	100.00000	8.90739				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.07567	100.00000	10.04986				0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000		89.46078	100.00000	89.24205				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		9.82111	100.00000	9.79679				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		28.80442	100.00000	28.73309				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		69.25996	100.00000	69.12879				0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.30000		99.98274	6.30000	99.91377				0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.30000		99.89655	6.30000	99.79330				0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.30000		99.77612	6.30000	99.67313				0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.30000		99.65598	6.30000	99.55324				0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.40000		99.52881	6.40000	99.42470				0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.40000		99.28623	6.40000	99.18263				0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.50000		98.78615	6.50000	98.68199				0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.50000		98.66465	6.50000	98.56074				0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.50000		98.54345	6.50000	98.43980			1,300,000,000,000.00	200,000,000	200,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.70149				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.53515		102.60232	10.53515	101.88258				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.53515		101.36011	10.53515	101.11172				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.86170				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.84552				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.07733	6.50000	102.05940				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.85885				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	93.45022			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.86395			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.29096			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.11400		10.00000	106.08600			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.82445			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.07184			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.54020			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.41507			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.28387			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.26955			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.27909			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.47644			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.40200			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	97.93568			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.22149			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	105.09918			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	102.16056			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000	82.76644		100.00000	82.57919			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.37730			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.11400		10.00000	106.08600			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.30083			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.30460			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.14000	103.87413		8.14000	103.85136			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.52539			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.53761			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.54577			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.25146			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.26385			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	106.71886			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	8.74000		104.76893		8.74000	104.74417			0.00	0	2,750,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.81490			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	7.95000		107.59048		7.95000	107.56732			335,490,000,000.00	42,200,000	1,622,200,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.46743			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.33132			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	101.74168			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.87672			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.24500		101.93376		8.24500	101.91146			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	102.40386			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.21565			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.36000		96.19693		3.36000	125.72332			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.61000		142.54085		3.61000	147.91573			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.59898			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.36012			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.22245			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.08695			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.69132			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.75000		97.33543		3.75000	98.16975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV030A	On 31/01/2025	Spot Bond	3.75000	97.25429		3.75000	104.70947			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.16792			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.84163			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	9.54500	114.82537		9.54500	114.79580			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.01272			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.71000	141.01115		3.71000	140.98871			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.30000	99.86211		6.30000	99.75894			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.30000	99.74176		6.30000	99.63884			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond	6.30000	99.62171		6.30000	99.51904			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.40000	99.49408		6.40000	99.39004			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond	6.40000	99.37273		6.40000	99.26895			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond	6.40000	99.25167		6.40000	99.14814			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond	6.50000	98.75140		6.50000	98.64732			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond	6.50000	98.62999		6.50000	98.52616			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond	6.50000	98.50887		6.50000	98.40530			1,300,000,000,000.00	200,000,000	200,000,000.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.69429			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.41109			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.11400		10.00000	106.08600			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.26988			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.44668			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.32110			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.42354			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.18346			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.32161			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC018		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.32364			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.32768			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.30947			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.17088			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.96101			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.82642			0.00	0	0.00
IVC024		On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.44786			0.00	0	0.00
IVC025		On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.18507			0.00	0	0.00
IVC026		On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.17325			0.00	0	0.00
IVC027		On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.48301			0.00	0	0.00
IVC028		On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.34491			0.00	0	0.00
IVC029		On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.01887			0.00	0	0.00
IVC030		On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.96532			0.00	0	0.00
IVC032		On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.76830			0.00	0	0.00
IVC033		On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.60250			0.00	0	0.00
IVC034		On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.61762			0.00	0	0.00
IVC035		On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.61762			0.00	0	0.00
IVC036		On 16/07/2019	Spot Bond	8.26500	104.06671		8.26500	104.04343			0.00	0	0.00
IVC037		On 16/07/2019	Spot Bond	100.00000	11.96698		100.00000	11.94020			0.00	0	0.00
IVC038		On 16/07/2019	Spot Bond	100.00000	10.14924		100.00000	10.12411			0.00	0	0.00
IVC039		On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.16017			0.00	0	0.00
IVC040		On 24/07/2021	Spot Bond	8.36000	104.98311		8.36000	104.95936			0.00	0	0.00
IVC041		On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.96005			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.50853			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.84105			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	103.24714			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.01797			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.13121			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.04500	102.20514		7.04500	102.18570			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.82133			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.47138			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.20187			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond	100.00000	97.51743		100.00000	97.26149			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.93917			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.03141			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	38.64373		100.00000	38.55012			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.63880			0.00	0	0.00
JDG09U	On 29/01/2015	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
JDG10U	On 29/01/2015	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	89.73467		100.00000	89.51845			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.92940			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.96322			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.10084			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	63.69029		100.00000	63.53600			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	103.56247			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.85413			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KW01	On 31/10/2027	Spot Bond		7.66000	150.29843		7.66000	150.26722			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.69991			0.00	0	200,000,000.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.70414			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.84222			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.16049			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.71674			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.64406			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond		9.32000	102.74269		9.32000	102.71684			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.88180			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.06000	102.61448		8.06000	102.59245			525,512,000,000.00	65,200,000	3,605,200,000.00
LGL03	On 03/04/2018	Spot Bond		8.11000	77.67065		8.11000	101.12210			0.00	0	50,000,000.00
LGL04	On 14/08/2020	Spot Bond		8.50000	107.04405		8.50000	107.01983			276,250,000,000.00	32,500,000	752,500,000.00
LGL05	On 12/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.08677			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.30766			0.00	0	1,600,000,000.00
LHL02	On 13/12/2015	Spot Bond		9.56500	102.25879		9.56500	102.23255			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.42376			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.87446			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.45073			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	103.58383			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	103.84391			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.31951			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.84445			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.41210			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ063	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.90351			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.28912			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.81192			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.48487			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.70741			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.72743			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.73895			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.28736			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.68375			0.00	0	400,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.36987			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.77580			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.14488			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.47454			0.00	0	440,000,000.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.22411			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.26120			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.82689			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.55656			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.59203			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.92738			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	97.47129		100.00000	97.21612			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	35.91623		100.00000	35.82729			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	87.32057		100.00000	87.11217			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	20.48053		100.00000	20.42982			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	15.29959		100.00000	15.26170			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP31U	On 24/10/2017	Spot Bond	100.00000		15.38268		100.00000	15.34458			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		18.44765		100.00000	18.40296			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	7.92500		106.47191		7.92500	106.44917			91,930,000,000.00	11,600,000	601,600,000.00
MBSA02	On 15/04/2019	Spot Bond	7.94500		105.92758		7.94500	105.90491			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.92966			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	102.32015			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.46310			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	100.48278			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.19500		104.87211		7.19500	104.85175			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	7.91500		105.32368		7.91500	105.30110			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.61500		107.79658		8.61500	107.77146			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.70717			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.73156			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.67000		107.08886		8.67000	107.06334			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.21500		103.92984		7.21500	103.90949			0.00	0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.27796			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.12000		102.79542		8.12000	102.77295			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.85331			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.49000		114.87731		8.49000	111.06225			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	101.31501			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		23.68056		100.00000	23.62192			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.40945			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.82000		102.75369		7.82000	102.73203			0.00	0	140,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN03	On 13/07/2015	Spot Bond	7.16500	101.37654		7.16500	101.35727			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	7.81000	105.51235		7.81000	105.49003			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	7.30397		100.89771	7.28614			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.39849		100.61875	7.38046			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	101.50834			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.62975			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.77113			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.70806		100.00000	0.70635			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.70806		100.00000	0.70635			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.05000	102.77784		8.05000	102.75544			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000	99.11395		7.59000	99.09356			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.19000	104.81490		8.19000	104.79166			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	7.94000	110.26674		7.94000	110.24302			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.33557			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	8.38500	111.96916		8.38500	111.94375			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.41610			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.30000	105.69267		8.30000	105.57905			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.33243			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.48845			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.22893			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.25957			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.54434			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.57015			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.58576			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.49682			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.03500		106.03704		7.03500	106.01680			82,309,500,000.00	11,700,000	801,700,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.81088			0.00	2,494,000,000	1,247,000,000.00
NBK3A	On 09/09/2019	Spot Bond	7.74500		118.32725		7.74500	118.30242			281,918,000,000.00	36,400,000	2,856,400,000.00
NBK4	On 28/10/2024	Spot Bond	9.83500		40.07388		9.83500	40.06358			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.96500		103.24420		6.96500	103.22480			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.28593			0.00	12,728,000,000	6,364,000,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.18252			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.24000		105.56430		7.24000	105.54355			2,896,000,000,000.00	400,000,000	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.71057			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.49627			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.91414			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.45481			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.27368			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.24549			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	94.32698			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.16287			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.01976			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.96017			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	90.71353			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.51665			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.56028			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.76325			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.72423			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.12456			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.70030			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.68332			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.68284			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	99.94441			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.78662			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.00500	112.71850		9.00500	113.82875			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.78180			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.04000	111.40489		9.04000	112.80644			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.78662			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.70749			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.74705			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.79433			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.80397			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.75500	105.54038		7.75500	105.51821			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	100.02282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	99.98321			0.00	0	200,000,000.00
NED15	On 08/04/2024	Spot Bond	9.12500		110.51342		9.12500	111.43530			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	102.30334			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	100.31375			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		100.00000		0.00000	100.28983			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.38833			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		120.41781		9.44500	120.38712			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	101.71270			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.11400		10.00000	106.08600			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.27000		168.83879		2.27000	168.81852			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.61000		95.34119		2.61000	139.01321			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	7.72000		107.28377		7.72000	107.26132			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.89325			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.35000		110.43864		8.35000	110.74965			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.29273			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.31398			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.22294			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.26660			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.24043			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.55000		110.43340		8.55000	113.16040			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.26666			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.29278			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.27533			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	8.75000		110.42845		8.75000	110.73136			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.32776			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.31023			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.31896			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.64135			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.53511			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.34512			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.67000		116.94156		7.67000	116.91739			0.00	0	3,850,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.34000		124.98286		8.34000	124.95464		16,680,000,000,000.00	2,000,000,000	2,300,000,000.00	
NRA023	On 31/05/2023	Spot Bond	2.16500		172.52498		2.16500	172.50476			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.10000		126.46795		9.10000	126.43704			0.00	0	2,920,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	102.46948			0.00	0	0.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.34308			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.79334			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.04070			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.27401			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.44922			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.80096			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.44449		100.00000	18.39980			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		55.47681		100.00000	55.33943			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.05500		103.58965		7.05500	103.56992			0.00	0	14,432,842,600.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000		0.00000	101.39023			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OML03		On 27/11/2024	Spot Bond	8.87000	104.05345		8.87000	103.02381			0.00	0	0.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	26.02435		100.00000	25.96130			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	101.48685			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	101.07175			0.00	0	0.00
PMM12/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.11400		10.00000	106.08600			0.00	0	0.00
PMM13		On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.96460			0.00	0	0.00
PMM15		On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.12773			0.00	0	0.00
PPC001		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.75280			0.00	0	0.00
PPC002		On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.74205			0.00	0	0.00
PPC003		On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.08079			0.00	0	0.00
PPC004		On 30/06/2021	Spot Bond	8.59000	106.60230		8.59000	106.79555			0.00	0	0.00
PRE1A1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.99987			0.00	0	0.00
PRE1A2		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.99984			0.00	0	0.00
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.99983			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.99981			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.99969			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.99966			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.93704			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	7.08000	46.85705		7.08000	46.84809			0.00	0	0.00
R158		On 15/09/2015	Spot Bond	6.06500	109.52338		6.06500	109.50530			194,080,000,000,000.00	32,000,000,000	14,700,000,000.00
R158P		On 15/09/2015	Spot Bond	6.03000	96.34318		6.03000	96.32737			0.00	0	5,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R159	On 15/09/2016	Spot Bond	6.13000		116.26494	6.13000	116.24555				123,847,718,590,000.00	20,203,543,000	73,868,576,300.00
R159P	On 15/09/2016	Spot Bond	5.96000		90.88669	5.96000	90.87194				14,900,000,000,000.00	2,500,000,000	2,500,000,000.00
R186	On 21/12/2026	Spot Bond	7.16000		127.52668	7.26000	126.57716				8,633,956,649,868,000.00	05,859,867,300	52,843,889,900.00
R187P	On 21/12/2026	Spot Bond	7.00000		44.11142	7.00000	44.10308				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	6.92000		41.59106	6.92000	41.58329				0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.75500		284.48509	1.76000	284.35144				8,437,848,354,000.00	4,807,890,800	25,410,200,000.00
R202	On 07/12/2033	Spot Bond	1.70000		235.83674	1.70000	235.81207				9,705,053,500,000.00	5,708,855,000	81,437,627,500.00
R2023	On 28/02/2023	Spot Bond	6.87500		108.56087	6.98500	107.84707				2,074,908,805,750,000.00	01,804,917,200	196,111,798,300.00
R203	On 15/09/2017	Spot Bond	6.17500		108.02654	6.26000	107.79877				1,676,347,165,610,000.00	71,473,225,200	92,671,569,900.00
R2030	On 31/01/2030	Spot Bond	7.72000		102.39932	7.72000	102.37825				1,287,976,402,752,000.00	66,836,321,600	78,010,672,900.00
R2032	On 31/03/2032	Spot Bond	7.90000		105.96085	7.90000	105.93831				260,170,338,180,000.00	32,932,954,200	75,912,999,200.00
R2037	On 31/01/2037	Spot Bond	8.02500		104.80346	8.02500	104.78105				1,516,313,675,415,000.00	88,948,744,600	31,448,300,000.00
R204	On 21/12/2018	Spot Bond	6.40000		106.26525	6.49500	105.91350				2,663,831,350,400,000.00	16,223,648,500	26,838,281,300.00
R2044	On 31/01/2044	Spot Bond	8.16000		106.44998	8.16000	106.42685				617,451,191,712,000.00	75,668,038,200	06,010,000,000.00
R2048	On 28/02/2048	Spot Bond	8.15000		110.45141	8.15000	110.42704				1,059,920,660,620,000.00	30,051,614,800	36,202,511,700.00
R207	On 15/01/2020	Spot Bond	6.57000		103.09760	6.67000	102.65503				3,432,514,549,104,000.00	22,452,747,200	31,401,388,400.00
R208	On 31/03/2021	Spot Bond	6.69500		102.48709	6.79000	101.99495				862,008,748,373,500.00	28,754,107,300	04,265,844,800.00
R209	On 31/03/2036	Spot Bond	7.84500		85.70273	7.94000	84.83816				3,093,417,291,768,000.00	94,317,054,400	37,151,995,000.00
R210	On 31/03/2028	Spot Bond	1.71000		175.62683	1.71000	175.60842				1,721,985,732,000.00	1,007,009,200	42,110,000,000.00
R211	On 31/01/2017	Spot Bond	1.30000		130.54041	1.33000	130.45144				3,048,506,240,000.00	2,345,004,800	57,145,000,000.00
R212	On 31/01/2022	Spot Bond	1.69000		136.11774	1.70000	136.01659				15,560,120,342,000.00	9,207,171,800	27,093,900,000.00
R213	On 28/02/2031	Spot Bond	7.65500		96.89036	7.76000	95.95511				1,187,711,908,515,500.00	55,155,050,100	91,389,674,700.00
R214	On 28/02/2041	Spot Bond	8.04000		85.98052	8.04000	85.96180				3,237,278,294,160,000.00	02,646,554,000	42,927,300,000.00
R227C	On 15/03/2015	Spot Bond	6.19000		99.22593	6.19000	99.20923				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R228C	On 15/09/2015	Spot Bond	6.03000	96.34318	6.03000	96.32737			0.00		0	0.00	
R229C	On 15/03/2016	Spot Bond	5.95000	93.60535	5.95000	93.59019			0.00		0	0.00	
R230C	On 15/09/2016	Spot Bond	5.96000	90.88669	5.96000	90.87194			0.00		0	0.00	
R327C	On 21/06/2015	Spot Bond	6.10000	97.64998	6.10000	97.63405			0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	5.97000	94.86787	5.97000	94.85254			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	5.95000	92.14311	5.95000	92.12827			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	6.01000	89.38229	6.01000	89.36775			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	6.23500	86.32206	6.23500	86.30750			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	6.28500	83.59489	6.28500	83.58068			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	6.50000	80.47661	6.50000	80.46247			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	6.48000	78.00229	6.48000	77.98863			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	6.46000	75.61870	6.46000	75.60549			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	6.45000	73.28739	6.45000	73.27461			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	6.63000	70.33314	6.63000	70.32054			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	6.61000	68.15415	6.61000	68.14198			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	6.71000	65.56664	6.71000	65.55475			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	6.68000	63.56539	6.68000	63.55392			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	6.65000	61.64314	6.65000	61.63206			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	6.62000	59.79640	6.62000	59.78570			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	6.58000	58.06902	6.58000	58.05870			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	6.54000	56.41343	6.54000	56.40346			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	7.20000	51.44837	7.20000	51.43837			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	7.16000	49.85071	7.16000	49.84108			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R347C	On 21/06/2025	Spot Bond	7.12000	48.32135		7.12000	48.31207			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.08000	46.85705		7.08000	46.84809			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.04000	45.45471		7.04000	45.44607			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.00000	44.11142		7.00000	44.10308			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	6.96000	42.82441		6.96000	42.81636			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	6.92000	41.59106		6.92000	41.58329			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.31012			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.06119			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	102.75327			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.55739			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.14705			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	22.52156		100.00000	22.46700			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	13.55555		100.00000	13.52198			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	23.75819		100.00000	23.69935			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	66.88708		100.00000	66.72505			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	30.91134		100.00000	30.83306			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	16.63217		100.00000	16.58929			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.52204		100.00000	8.51009			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	13.35661		100.00000	13.32217			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	11.42073		100.00000	11.39128			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.53484		100.00000	9.51025			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.70515			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.99589			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.06919			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.29066				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.35704				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.63695				0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.10172				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.20960				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.21260				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.65973				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	102.25682				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	101.77488				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.02481				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.12461				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.24505				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000	0.00000	101.07946				0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.88492				0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.14686				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	84.63551				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000	0.00000	81.17107				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	86.42385				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	85.17538				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.89062				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000	0.00000	81.84361				0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	93.24452				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP018	On 12/02/2020	Spot Bond	12.35000		108.13534		12.35000	108.10013			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		15.78037		100.00000	15.74214			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.50469			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.76406			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		4.07267		100.00000	4.06259			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		22.09237		100.00000	22.03766			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		40.66304		100.00000	40.56453			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.61483		100.00000	13.59816			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		33.99787		100.00000	33.91551			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	103.12516			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	76.19773			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.09000		111.74484		8.09000	111.72050			126,204,000,000.00	15,600,000	1,595,600,000.00
RW23	On 10/12/2023	Spot Bond	8.23500		109.17335		8.23500	109.14915			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	8.99000		93.30088		8.99000	111.16585			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.16476			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.33000		107.76857		7.33000	107.74714			0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		106.11400		10.00000	106.08600			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	102.21796			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.31000		104.87243		8.31000	104.84898			1,662,000,000,000.00	200,000,000	100,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.99861			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	102.20884			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.62234			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.02151			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.02135			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	101.47458			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	100.00000		0.01662		100.00000	0.00000		6,320,000,000,000,000.00	63,200,000,000	55,700,000,000.00	
SBK7	On 24/05/2015	Spot Bond	6.77500		102.60574		6.77500	102.58711			0.00	0	14,000,000.00
SBK9	On 10/04/2018	Spot Bond	7.99500		103.64199		7.99500	103.61966			0.00	0	4,470,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.52500		108.60493		7.52500	108.58277			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		108.33408		7.96000	108.31072			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.31500		108.73615		7.31500	108.71456			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.66000		104.44218		7.66000	104.42050			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.46000		108.64552		7.46000	108.62353			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.49000		108.62678		7.49000	108.60472			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.88182			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.48536			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.31000		106.89422		7.31000	106.87301			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.55203			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.75462			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	104.64809			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.26000		110.38950		8.26000	110.36495			0.00	0	313,000,000.00
SBS20	On 15/05/2026	Spot Bond	9.16000		108.21055		9.16000	108.18379			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.62211			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.44853			0.00	0	1,000,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.53061			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	103.65471			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.07500		104.42432		8.07500	104.40148		801,040,000,000.00	99,200,000	859,200,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS26U	On 28/02/2017	Spot Bond	100.00000		18.44877		100.00000	18.40816			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	8.52500		114.41220		8.52500	114.38625			0.00	0	3,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.22455			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.03500		103.48039		8.03500	103.45799			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.17000		94.68337		9.17000	94.65992			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.90610			0.00	450,000,000	450,000,000.00
SBS31	On 27/06/2027	Spot Bond	8.91000		107.72321		8.91000	107.69741			0.00	0	150,000,000.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.77360			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.79473			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.06000		110.22490		9.06000	110.19793			0.00	0	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.49000		102.27222		8.49000	102.24873			201,213,000,000.00	23,700,000	203,700,000.00
SBS9	On 07/07/2016	Spot Bond	7.13000		106.43374		7.13000	106.41314			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.37000		125.65671		2.37000	272.05891			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	1.97500		101.00839		1.97500	128.81406			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		18.96395		100.00000	18.91592			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.29599			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		23.38881		100.00000	23.33089			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		165.32673		0.00000	82.63494			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHI05	On 31/01/2017	Spot Bond		2.60000	113.45436		2.60000	127.25215			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	102.07733		6.50000	102.05940			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.21085			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.63146			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.03538			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		8.29000	101.69832		8.29000	101.67563			92,019,000,000.00	11,100,000	311,100,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.81339			0.00	0	12,730,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.55406			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.74744			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	24.85225		100.00000	24.79205			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.11400		10.00000	106.08600			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.97473			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	94.08533		100.00000	93.77276			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.94468			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	35.29826		100.00000	35.21085			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	31.51524		100.00000	31.43719			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	31.79904		100.00000	31.72030			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond		8.60000	107.49332		8.60000	107.36837			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.18182			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.51913			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.38000	107.59233		7.38000	107.57114			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.09500	107.59814		8.09500	105.72837			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		7.66000	104.44218		7.66000	104.42050			0.00	0	3,290,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.38009			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.51755			0.00	0	500,000,000.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.85332			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	101.33699			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	101.37330			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.69505			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.36000		103.80598		7.36000	103.78537			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.19856			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.49481			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.23520			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.34000		101.11798		8.34000	101.09528			549,606,000,000.00	65,900,000	925,900,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.26871			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.66827			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.02047			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.39800		94.39820		8.39800	94.37686			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	7.89000		96.72505		7.89000	96.70449			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	7.93000		97.50943		7.93000	97.48849			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.88012			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.44000		104.96340		7.44000	104.94222			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.50000		109.35442		2.50000	109.75768			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.44500		102.67044		7.44500	102.64982			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	8.22500		101.40356		8.22500	101.38113			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.02000		111.74040		9.02000	111.71331			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.11102			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN021	On 28/02/2031	Spot Bond		9.11000	85.25415		9.11000	85.23317			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.12841			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.21410			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.22524			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.65684			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.25087			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.73873			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.23748			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond		0.00000	101.78382		0.00000	99.89102			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond		100.00000	99.72678		100.00000	100.00000			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.70696			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.63712			0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.51810			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.29221			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.27441			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.15434			0.00	0	0.00
SY1213	On 27/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1214	On 28/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.98273			0.00	0	0.00
SY1215	On 02/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.89644			0.00	0	0.00
SY1216	On 02/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.89631			0.00	0	0.00
SY1217	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.62079			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.79627			0.00	0	0.00
SY1219	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.61613			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1220	On 29/04/2015	Spot Bond	100.00000	80.04386	100.00000	79.86871				0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	100.00000	80.04386	100.00000	100.00000				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.52500	107.95597	6.52500	107.93692			522,000,000,000,000.00	80,000,000,000	40,280,000,000.00	
SZ25	On 30/09/2025	Spot Bond	7.87000	111.00501	7.87000	110.98148				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	43.24285	100.00000	43.13810				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.15473				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	99.89347				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.11705				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.20317				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.68280				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.71698				0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.26526				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.98245				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.38000	101.84239	7.38000	101.82233				0.00	0	2,950,000,000.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.16279				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.16703				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.21240	7.83000	100.19114				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.16046				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.16575				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.17551				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.16046				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.16575				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	84.03582	7.16000	100.17505				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.17612				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.17527			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.19552			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.19278			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.27480			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.26549			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.16024			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.16703			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	100.23633		8.73000	100.11809			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.15961			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.16575			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		7.96500	102.80318		7.96500	100.81440			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.16101			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.16857			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.17654			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.17422			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.17635			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.19510			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.19425			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.19016			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.26030			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.26113			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.26216			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.00000		0.00000	101.34607			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.39146			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.27000		104.12060		8.27000	107.05707			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.24189			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.29973			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.18000		104.42812		8.18000	104.18502			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	101.50937			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.37405			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	101.65435			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.50604			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	102.24159			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	102.04069			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	100.16879			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.91598			101.06155	5.90120			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.45416			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.16555			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.16771			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.16555			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.16771			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.16879			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.16425			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.16771			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.17959			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.17959			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.17959			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.19685			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.20116			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.19577			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.28168			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.28703			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.28489			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		7.19500	104.08294		7.19500	104.06279			2,957,864,500,000.00	411,100,000	1,041,100,000.00
TL20	On 22/02/2020	Spot Bond		8.62000	89.20122		8.62000	89.15123			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond		10.00000	106.11400		10.00000	106.08600			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.19000	107.02623		7.19000	107.00535			488,920,000,000.00	68,000,000	29,388,000,000.00
TN20	On 17/09/2020	Spot Bond		8.47000	112.78283		8.47000	112.75698			54,878,647,824,000.00	6,479,179,200	19,854,700,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	0.95491		100.00000	0.95255			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN23	On 06/11/2023	Spot Bond	8.69000	115.21407		8.69000	115.18700			0.00	0	11,200,000,000.00
TN25	On 19/08/2025	Spot Bond	8.94500	107.91302		8.94500	107.88736			0.00	0	17,160,000,000.00
TN27	On 14/11/2027	Spot Bond	9.03000	100.84558		9.03000	100.82097			20,592,915,000,000.00	2,280,500,000	7,990,500,000.00
TN30	On 09/10/2030	Spot Bond	9.42000	111.93450		9.42000	111.90619			0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	9.95000	110.62404		9.95000	110.59453			0.00	0	1,600,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.95188			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.33253			0.00	0	5,294,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.46722			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.50409			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.50790			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.68996			0.00	100,000,000	100,000,000.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	102.06756			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	101.50602			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.50101			0.00	0	1,000,000,000.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.11400		10.00000	106.08600			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.44961			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.45852			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.29279			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.31127			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.91972		10.00000	99.89298			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.92172		9.75000	99.89564			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.92284		100.00000	9.89725			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.85239			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.90437			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.93321			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.93898			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.10017			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.45501			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	10.91117		100.00000	10.88475			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.82750			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.34410			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.31022			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.06538			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.81534			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.56811			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	97.83088			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	97.56795			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond		0.00000	100.00000		0.00000	96.96511			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	100.00000		0.00000	96.76352			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	96.47472			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	96.17090			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond		0.00000	100.00000		0.00000	95.89638			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond		0.00000	100.00000		0.00000	98.10842			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	96.98614			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond		0.00000	100.00000		0.00000	94.83594			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond		0.00000	100.00000		0.00000	94.38731			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	94.01861			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP181	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	93.39563			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.44118		100.00000	14.40621			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	83.71560		100.00000	83.52403			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.99110			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.11035			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.09273			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.07510			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000	87.95181		100.00000	87.74038			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	106.74110			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	106.75740			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	106.66801			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	106.61498			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.20880			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	107.58589			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.10352			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	106.80918			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.19000	116.21016		8.19000	116.18440			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000	8.17496		100.00000	8.15842			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000	7.98584		100.00000	7.96968			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.55020			0.00	0	0.00
VKC05	On 26/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	100.00000	69.11211		100.00000	66.59265			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.58915			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.64018			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.64238			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.60007			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.61582			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond		100.00000	7.67436		100.00000	7.65883			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond		100.00000	7.48525		100.00000	7.47010			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		6.52000	109.55510		6.52000	109.53568			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond		1.82000	235.45399		1.82000	235.42874			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond		6.38500	102.35146		6.38500	102.33393			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		6.76000	106.25784		6.76000	106.23833			0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.05000	108.67033		7.05000	108.64953			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		7.29500	108.91949		7.29500	108.89793			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		7.33000	109.83842		7.33000	109.81658			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond		6.01500	97.54065		6.01500	97.52498			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		5.94500	95.85551		5.94500	95.84008			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.01500	97.52498		6.01500	97.50931			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond		6.44000	74.38522		6.44000	74.37220			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	60.45664		100.00000	60.34194			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond		100.00000	32.00046		100.00000	31.93974			0.00	0	0.00
<b>Total for j-Bonds :</b>											<b>48,707,800,221,544,000.00</b>	<b>19,444,356,900</b>	<b>26 429 256 000.00</b>

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Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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**Grand Total:** 48,707,804,773,116,800.00 19,444,740,213 26 433 195 727.00