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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 24/03/2015

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 27/03/2015	Any day expiry		11.85810	11.85810		11.92750	11.92750		17.98	0.00	0	2,714.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	0.02280	0.00002	0.02200	0.00002	0.023	29.98	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	0.14780	0.00015	0.14580	0.00015	0.148	27.11	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	0.35450	0.00035	0.34660	0.00035	0.355	25.80	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	262.27370	0.26227	328.83890	0.32884	262.274	20.63	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	105.23280	0.10523	160.41200	0.16041	105.233	18.42	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	0.07440	0.00007	0.04110	0.00004	0.074	72.88	0.00	0	300.00
\$ / R	On 30/03/2015	Any day expiry			11.86390	11.86390	11.93350	11.93350		15.64	0.00	0	1,157.00
\$ / R	On 31/03/2015	Any day expiry			11.86580	11.86580	11.93540	11.93540		15.67	0.00	0	0.00
\$ / R	On 31/03/2015	Any day expiry	12.31	Put	456.86240	0.45686	395.28230	0.39528	456.862	19.36	0.00	0	20,000.00
\$ / R	On 01/04/2015	Any day expiry			11.86770	11.86770	11.93740	11.93740		15.66	0.00	0	1,090.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	2.08810	0.00209	2.01960	0.00202	2.088	18.67	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	21.73920	0.02174	33.01780	0.03302	21.739	18.58	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.39	Call	10.93400	0.01093	17.28940	0.01729	10.934	19.70	0.00	0	5,000.00
\$ / R	On 02/04/2015	Any day expiry			11.86960	11.86960	11.93930	11.93930		15.69	0.00	0	0.00
\$ / R	On 02/04/2015	Any day expiry	11.81	Call	149.53680	0.14954	199.54480	0.19954	149.537	15.82	0.00	0	2,500.00
\$ / R	On 07/04/2015	Any day expiry			11.87920	11.87920	11.94870	11.94870		14.87	0.00	0	0.00
\$ / R	On 07/04/2015	Any day expiry	12.00	Call	94.70530	0.09471	122.11830	0.12212	94.705	15.79	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 09/04/2015	Any day expiry		11.88310	11.88310	11.95240	11.95240		15.20	0.00	0	15.00
\$ / R	12.21	Call	Any day expiry	55.27890	0.05528		72.04290	0.07204	55.279	17.03	177,875.00	2,500	0.00
\$ / R		On 28/04/2015	Any day expiry	11.91960	11.91960		11.98810	11.98810		14.88	0.00	0	2,810.00
\$ / R	10.80	Put	Any day expiry	3.40110	0.00340		3.08750	0.00309	3.401	15.14	0.00	0	300.00
\$ / R	11.15	Put	Any day expiry	13.51470	0.01351		11.72250	0.01172	13.515	14.03	0.00	0	250.00
\$ / R	12.00	Call	Any day expiry	188.54990	0.18855		217.74710	0.21775	188.550	15.33	0.00	0	250.00
\$ / R	15.15	Call	Any day expiry	0.11460	0.00011		0.23790	0.00024	0.115	23.33	0.00	0	300.00
\$ / R		On 13/05/2015	Any day expiry	11.94870	11.94870		12.01830	12.01830		15.06	0.00	0	6,224.00
\$ / R		On 15/05/2015	Any day expiry	11.95260	11.95260		12.02230	12.02230		15.10	0.00	0	0.00
\$ / R		On 27/05/2015	Any day expiry	11.97590	11.97590		12.04630	12.04630		15.05	0.00	0	1,625.00
\$ / R	10.80	Put	Any day expiry	9.49200	0.00949		8.09300	0.00809	9.492	13.76	0.00	0	300.00
\$ / R	10.94	Put	Any day expiry	16.23400	0.01623		12.96520	0.01297	16.234	13.72	0.00	0	3,655.00
\$ / R	11.15	Put	Any day expiry	33.59470	0.03359		27.63460	0.02763	33.595	13.67	0.00	0	250.00
\$ / R	11.90	Call	Any day expiry	337.15310	0.33715		375.11900	0.37512	337.153	14.93	0.00	0	3,655.00
\$ / R	12.21	Call	Any day expiry	219.45290	0.21945		244.32520	0.24433	219.453	16.00	0.00	0	250.00
\$ / R	15.48	Call	Any day expiry	12.79330	0.01279		13.16520	0.01317	12.793	29.96	0.00	0	300.00
\$ / R		On 03/06/2015	Any day expiry	11.98970	11.98970		12.06020	12.06020		15.23	0.00	0	0.00
\$ / R	12.30	Call	Any day expiry	214.81250	0.21481		237.75380	0.23775	214.813	16.30	0.00	0	10,000.00
\$ / R		On 09/06/2015	Any day expiry	12.00150	12.00150		12.07220	12.07220		15.21	0.00	0	288.00
\$ / R		On 12/06/2015	Foreign Exchange Future	12.00740	12.00740		12.07810	12.07810		15.25	820,585,716.00	68,340	1,195,807.00
\$ / R	10.73	Put	Foreign Exchange Future	12.45570	0.01246		11.65070	0.01165	12.456	13.87	0.00	0	22,850.00
\$ / R	10.75	Put	Foreign Exchange Future	13.03270	0.01303		12.16900	0.01217	13.033	13.80	0.00	0	10,000.00
\$ / R	10.80	Put	Foreign Exchange Future	14.59610	0.01460		13.57020	0.01357	14.596	13.63	0.00	0	9,100.00
\$ / R	10.98	Put	Foreign Exchange Future	27.01570	0.02702		22.23760	0.02224	27.016	13.66	0.00	0	22,320.00
\$ / R	11.00	Put	Foreign Exchange Future	28.81080	0.02881		23.77140	0.02377	28.811	13.67	0.00	0	55,000.00
\$ / R	11.35	Put	Foreign Exchange Future	78.77570	0.07878		67.42350	0.06742	78.776	13.73	0.00	0	51,500.00
\$ / R	11.48	Call	Foreign Exchange Future	639.10860	0.63911		692.06810	0.69207	639.109	13.94	0.00	0	1,600.00
\$ / R	11.50	Call	Foreign Exchange Future	625.20070	0.62520		676.75860	0.67676	625.201	13.99	0.00	0	3,940.00
\$ / R	11.50	Put	Foreign Exchange Future	117.80070	0.11780		98.65860	0.09866	117.801	13.99	0.00	0	1,750.00
\$ / R	11.60	Call	Foreign Exchange Future	558.80280	0.55880		606.96740	0.60697	558.803	14.24	0.00	0	500.00
\$ / R	11.65	Call	Foreign Exchange Future	527.58490	0.52758		574.02750	0.57403	527.585	14.37	0.00	0	800.00
\$ / R	11.65	Put	Foreign Exchange Future	170.18490	0.17018		145.92750	0.14593	170.185	14.37	0.00	0	110.00
\$ / R	12.00	Put	Foreign Exchange Future	338.07000	0.33807		301.98270	0.30198	338.070	15.25	0.00	0	39,600.00
\$ / R	12.02	Put	Foreign Exchange Future	349.92140	0.34992		312.77890	0.31278	349.921	15.32	0.00	0	7,000.00
\$ / R	12.20	Put	Foreign Exchange Future	464.60310	0.46460		420.34750	0.42035	464.603	15.94	0.00	0	4,000.00
\$ / R	12.30	Call	Foreign Exchange Future	241.40920	0.24141		265.14170	0.26514	241.409	16.28	0.00	0	1,600.00
\$ / R	12.30	Put	Foreign Exchange Future	534.00920	0.53401		487.04170	0.48704	534.009	16.28	0.00	0	4,000.00
\$ / R	12.40	Put	Foreign Exchange Future	606.98920	0.60699		557.55480	0.55755	606.989	16.62	0.00	0	6,000.00
\$ / R	12.50	Call	Foreign Exchange Future	190.56970	0.19057		209.60970	0.20961	190.570	16.97	0.00	0	30,000.00
\$ / R	12.50	Put	Foreign Exchange Future	683.16970	0.68317		631.50970	0.63151	683.170	16.97	0.00	0	300.00
\$ / R	12.56	Call	Foreign Exchange Future	177.66710	0.17767		195.48080	0.19548	177.667	17.17	0.00	0	1,750.00
\$ / R	12.63	Call	Foreign Exchange Future	163.94190	0.16394		180.29610	0.18030	163.942	17.42	0.00	0	9,100.00
\$ / R	13.00	Call	Foreign Exchange Future	109.50760	0.10951		120.11010	0.12011	109.508	18.78	0.00	0	37,000.00
\$ / R	13.00	Put	Foreign Exchange Future	1,102.10760	1.10211		1,042.01010	1.04201	1,102.108	18.78	0.00	0	501.00
\$ / R	13.22	Call	Foreign Exchange Future	87.36600	0.08737		95.78710	0.09579	87.366	19.58	0.00	0	22,850.00
\$ / R	13.25	Call	Foreign Exchange Future	84.69400	0.08469		92.96170	0.09296	84.694	19.68	0.00	0	110.00
\$ / R	13.25	Put	Foreign Exchange Future	1,327.29400	1.32729		1,264.86170	1.26486	1,327.294	19.68	0.00	0	201.00
\$ / R	13.46	Call	Foreign Exchange Future	68.53620	0.06854		75.35920	0.07536	68.536	20.39	0.00	0	22,320.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R On 12/06/2015 Foreign Exchange Future	13.50	Call	65.90280		0.06590		72.46040	0.07246	65.903	20.52	0.00	0	51,500.00
\$ / R On 26/06/2015 Any day expiry			12.03500		12.03500		12.10600	12.10600		15.40	0.00	0	4,136.00
\$ / R On 26/06/2015 Any day expiry	10.80	Put	20.06640		0.02007		18.13930	0.01814	20.066	13.66	0.00	0	300.00
\$ / R On 26/06/2015 Any day expiry	11.15	Put	54.84160		0.05484		46.84560	0.04685	54.842	13.66	0.00	0	250.00
\$ / R On 26/06/2015 Any day expiry	12.46	Call	237.13730		0.23714		258.31630	0.25832	237.137	16.76	0.00	0	250.00
\$ / R On 26/06/2015 Any day expiry	15.88	Call	24.83630		0.02484		29.25550	0.02926	24.836	29.30	0.00	0	300.00
\$ / R On 30/06/2015 Any day expiry			12.04320		12.04320		12.11420	12.11420		15.39	0.00	0	7,050.00
\$ / R On 29/07/2015 Any day expiry			12.10280		12.10280		12.17380	12.17380		15.69	0.00	0	750.00
\$ / R On 29/07/2015 Any day expiry	10.80	Put	33.76610		0.03377		31.36240	0.03136	33.766	13.76	0.00	0	300.00
\$ / R On 29/07/2015 Any day expiry	11.15	Put	76.75410		0.07675		66.63900	0.06664	76.754	13.75	0.00	0	250.00
\$ / R On 29/07/2015 Any day expiry	12.71	Call	265.72090		0.26572		284.29550	0.28430	265.721	17.59	0.00	0	250.00
\$ / R On 29/07/2015 Any day expiry	16.15	Call	45.34340		0.04534		49.29950	0.04930	45.343	29.03	0.00	0	300.00
\$ / R On 27/08/2015 Any day expiry			12.16230		12.16230		12.23330	12.23330		15.86	0.00	0	250.00
\$ / R On 27/08/2015 Any day expiry	10.80	Put	45.14090		0.04514		41.73300	0.04173	45.141	13.78	0.00	0	300.00
\$ / R On 27/08/2015 Any day expiry	11.15	Put	92.42980		0.09243		81.29180	0.08129	92.430	13.73	0.00	0	250.00
\$ / R On 27/08/2015 Any day expiry	12.97	Call	280.24910		0.28025		296.57950	0.29658	280.249	18.31	0.00	0	250.00
\$ / R On 27/08/2015 Any day expiry	16.50	Call	56.42420		0.05642		64.03240	0.06403	56.424	28.54	0.00	0	300.00
\$ / R On 10/09/2015 Any day expiry			12.19100		12.19100		12.26200	12.26200		15.97	0.00	0	285.00
\$ / R On 14/09/2015 Foreign Exchange Future			12.19920		12.19920		12.27030	12.27030		15.96	60,203,052.00	4,935	91,766.00
\$ / R On 14/09/2015 Foreign Exchange Future	10.56	Put	34.25570		0.03426		31.64960	0.03165	34.256	14.15	0.00	0	18,946.00
\$ / R On 14/09/2015 Foreign Exchange Future	10.60	Call	1,635.95340		1.63595		1,704.22590	1.70423	1,635.953	14.09	0.00	0	13,700.00
\$ / R On 14/09/2015 Foreign Exchange Future	10.98	Put	69.84760		0.06985		64.05100	0.06405	69.848	13.51	0.00	0	24,142.00
\$ / R On 14/09/2015 Foreign Exchange Future	11.00	Call	1,271.37260		1.27137		1,336.44680	1.33645	1,271.373	13.48	0.00	0	33,750.00
\$ / R On 14/09/2015 Foreign Exchange Future	11.00	Put	72.17260		0.07217		66.14680	0.06615	72.173	13.48	0.00	0	59,545.00
\$ / R On 14/09/2015 Foreign Exchange Future	11.20	Put	109.99190		0.10999		97.98950	0.09799	109.992	13.69	0.00	0	8,775.00
\$ / R On 14/09/2015 Foreign Exchange Future	11.29	Put	130.87170		0.13087		116.76630	0.11677	130.872	13.78	0.00	0	50,000.00
\$ / R On 14/09/2015 Foreign Exchange Future	11.50	Put	189.73770		0.18974		170.11210	0.17011	189.738	14.00	0.00	0	25,000.00
\$ / R On 14/09/2015 Foreign Exchange Future	11.54	Put	202.62700		0.20263		181.86690	0.18187	202.627	14.04	0.00	0	50,000.00
\$ / R On 14/09/2015 Foreign Exchange Future	11.60	Call	822.20450		0.82220		870.79210	0.87079	822.204	14.11	0.00	0	500.00
\$ / R On 14/09/2015 Foreign Exchange Future	11.62	Put	231.24530		0.23125		0.00000	0.00000	231.245	14.17	2,312,453.00	10,000	10,000.00
\$ / R On 14/09/2015 Foreign Exchange Future	12.00	Call	616.75070		0.61675		651.38750	0.65139	616.751	15.34	0.00	0	13,700.00
\$ / R On 14/09/2015 Foreign Exchange Future	12.08	Call	582.67720		0.58268		615.31810	0.61532	582.677	15.59	0.00	0	10,000.00
\$ / R On 14/09/2015 Foreign Exchange Future	12.13	Call	562.46010		0.56246		593.88990	0.59389	562.460	15.74	0.00	0	1,237.00
\$ / R On 14/09/2015 Foreign Exchange Future	12.23	Call	524.28540		0.52429		0.00000	0.00000	524.285	16.04	2,621,427.00	5,000	5,000.00
\$ / R On 14/09/2015 Foreign Exchange Future	12.50	Call	434.85180		0.43485		458.78600	0.45879	434.852	16.85	0.00	0	33,750.00
\$ / R On 14/09/2015 Foreign Exchange Future	13.06	Call	301.96540		0.30197		317.91690	0.31792	301.965	18.50	0.00	0	18,946.00
\$ / R On 14/09/2015 Foreign Exchange Future	13.10	Call	294.59590		0.29460		310.11330	0.31011	294.596	18.61	0.00	0	20,000.00
\$ / R On 14/09/2015 Foreign Exchange Future	13.40	Call	246.37840		0.24638		259.07470	0.25907	246.378	19.49	0.00	0	8,775.00
\$ / R On 14/09/2015 Foreign Exchange Future	14.00	Call	175.36840		0.17537		184.37890	0.18438	175.368	21.09	0.00	0	125,000.00
\$ / R On 14/09/2015 Foreign Exchange Future	14.30	Call	150.42790		0.15043		157.89750	0.15790	150.428	21.89	0.00	0	50,000.00
\$ / R On 14/09/2015 Foreign Exchange Future	14.58	Call	131.66300		0.13166		137.98220	0.13798	131.663	22.64	0.00	0	22,320.00
\$ / R On 28/09/2015 Any day expiry			12.22790		12.22790		12.29900	12.29900		16.09	0.00	0	1,950.00
\$ / R On 28/09/2015 Any day expiry	10.80	Put	57.13200		0.05713		51.92190	0.05192	57.132	13.80	0.00	0	300.00
\$ / R On 28/09/2015 Any day expiry	11.15	Put	104.40060		0.10440		94.23040	0.09423	104.401	13.56	0.00	0	250.00
\$ / R On 28/09/2015 Any day expiry	11.40	Put	166.83600		0.16684		150.34630	0.15035	166.836	13.88	0.00	0	1,000.00
\$ / R On 28/09/2015 Any day expiry	13.27	Call	294.25230		0.29425		308.58600	0.30859	294.252	19.05	0.00	0	250.00
\$ / R On 28/09/2015 Any day expiry	14.00	Call	198.54740		0.19855		207.91380	0.20791	198.547	21.00	0.00	0	1,000.00
\$ / R On 28/09/2015 Any day expiry	16.80	Call	75.22320		0.07522		80.19200	0.08019	75.223	28.46	0.00	0	300.00

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\$ / R	On 30/09/2015	Any day expiry		12.23200	12.23200		12.30320	12.30320		16.10	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry		12.28960	12.28960		12.36110	12.36110		16.25	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	65.90170	0.06590	60.58850	0.06059	65.902	13.72	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	116.37180	0.11637	103.75510	0.10376	116.372	13.54	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	308.17720	0.30818	321.59220	0.32159	308.177	19.74	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	95.10630	0.09511	100.99480	0.10099	95.106	28.18	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry		12.34710	12.34710		12.41900	12.41900		16.36	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	73.73590	0.07374	67.75230	0.06775	73.736	13.67	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	123.82780	0.12383	110.04370	0.11004	123.828	13.42	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	317.31920	0.31732	330.37910	0.33038	317.319	20.32	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	97.02820	0.09703	101.05220	0.10105	97.028	27.98	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry		12.37380	12.37380		12.44590	12.44590		16.33	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future		12.38000	12.38000		12.45210	12.45210		16.34	192,509,000.00	15,550	61,397.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,525.21450	1.52521	1,590.65520	1.59066	1,525.215	13.45	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	95.21450	0.09521	88.55520	0.08856	95.215	13.45	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,481.91490	1.48191	1,546.88230	1.54688	1,481.915	13.40	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,320.24200	1.32024	1,375.59200	1.37559	1,320.242	13.46	0.00	0	39,671.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,176.67350	1.17667	1,227.96890	1.22797	1,176.674	13.81	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	269.12580	0.26913	243.96190	0.24396	269.126	14.17	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	325.00690	0.32501	296.93460	0.29693	325.007	14.41	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	349.24630	0.34925	317.31610	0.31732	349.246	14.57	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	454.48640	0.45449	415.48680	0.41549	454.486	15.21	0.00	0	90,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	771.52660	0.77153	801.78770	0.80179	771.527	15.69	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	503.87310	0.50387	524.26390	0.52426	503.873	18.08	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	480.64370	0.48064	500.11080	0.50011	480.644	18.34	0.00	0	11,629.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	458.91650	0.45892	477.34910	0.47735	458.917	18.61	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	412.30830	0.41231	428.52000	0.42852	412.308	19.23	0.00	0	39,671.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	401.76790	0.40177	417.47450	0.41747	401.768	19.39	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	281.54050	0.28154	292.47700	0.29248	281.540	21.48	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	240.76370	0.24076	247.53730	0.24754	240.764	22.68	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	237.13340	0.23713	237.58520	0.23759	237.133	23.36	0.00	0	78,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	227.40830	0.22741	227.07490	0.22707	227.408	26.77	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry		12.40050	12.40050		12.47280	12.47280		16.44	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	80.18690	0.08019	73.31530	0.07332	80.187	13.62	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	128.49310	0.12849	117.20260	0.11720	128.493	13.27	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	323.10530	0.32311	335.60820	0.33561	323.105	20.91	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	97.64470	0.09764	106.84950	0.10685	97.645	27.72	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry		12.51090	12.51090		12.58470	12.58470		16.62	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	279.42450	0.27942	252.58620	0.25259	279.425	13.97	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	310.17320	0.31017	313.83840	0.31384	310.173	24.16	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry		12.56930	12.56930		12.64390	12.64390		16.68	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future		12.57560	12.57560		12.65030	12.65030		16.67	6,287,800.00	500	3,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	129.47900	0.12948	121.86260	0.12186	129.479	13.19	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	366.36510	0.36637	336.12690	0.33613	366.365	14.29	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	380.20310	0.38020	0.00000	0.00000	380.203	14.37	457,764.53	1,204	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	440.06410	0.44006	404.90110	0.40490	440.064	14.70	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	408.53070	0.40853	0.00000	0.00000	408.531	21.47	491,870.96	1,204	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	349.37270	0.34937	348.93540	0.34894	349.373	25.26	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	321.90190		0.32190		340.86000	0.34086	321.902	27.44	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	68.66480		0.06866		74.42280	0.07442	68.665	27.44	0.00	0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			12.75590		12.75590		12.83020	12.83020		17.15	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.76420		12.76420		12.83850	12.83850		17.15	0.00	0	500.00
\$ / R	On 15/09/2016	Any day expiry			12.95880		12.95880		13.03190	13.03190		17.49	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.96710		12.96710		13.04020	13.04020		17.49	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.14510		13.14510		13.21720	13.21720		17.75	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.15550		13.15550		13.22750	13.22750		17.74	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.00740		12.00740		12.07810	12.07810		15.25	708,436.60	59	803.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.19920		12.19920		12.27030	12.27030		15.96	24,398.40	2	99.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.38000		12.38000		12.45210	12.45210		16.34	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.57560		12.57560		12.65030	12.65030		16.67	0.00	0	0.00
£ / R	On 12/06/2015	Foreign Exchange Future			17.86080		17.86080		18.02970	18.02970		14.07	553,684.80	31	27,225.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	135.60260		0.13560		104.67840	0.10468	135.603	13.45	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	63.90440		0.06390		78.03470	0.07803	63.904	17.84	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.13800		18.13800		18.30830	18.30830		14.76	0.00	0	940.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.40680		18.40680		18.57920	18.57920		15.28	0.00	0	0.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	644.16600		0.64417		563.17340	0.56317	644.166	14.48	0.00	0	830.00
£ / R	On 14/03/2016	Foreign Exchange Future			18.70370		18.70370		18.88120	18.88120		15.64	0.00	0	0.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10044		0.10044		0.10104	0.10104		15.19	20,088.40	200	14,018.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10220		0.10220		0.10280	0.10280		15.48	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10390		0.10390		0.10451	0.10451		15.65	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			13.10280		13.10280		13.19090	13.19090		13.58	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	60.23260		0.06023		69.69670	0.06970	60.233	18.16	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.12840		13.12840		13.21670	13.21670		13.81	7,128,721.20	543	154,390.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	46.53460		0.04653		40.77670	0.04078	46.535	12.79	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	128.03980		0.12804		109.86530	0.10987	128.040	12.89	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	513.81840		0.51382		461.33140	0.46133	513.818	14.61	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	153.92870		0.15393		177.29890	0.17730	153.929	15.83	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	97.40850		0.09741		111.73180	0.11173	97.409	17.28	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	33.24670		0.03325		37.93610	0.03794	33.247	21.01	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.35870		13.35870		13.44740	13.44740		14.42	3,593,490.30	269	11,148.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	286.07670		0.28608		254.96580	0.25497	286.077	13.31	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	200.38070		0.20038		214.19870	0.21420	200.381	18.65	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.58300		13.58300		13.67330	13.67330		15.00	3,395,750.00	250	10,150.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	374.32720		0.37433		338.85800	0.33886	374.327	13.42	0.00	0	6,291.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	902.87240		0.90287		846.42760	0.84643	902.872	15.81	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	228.27970		0.22828		231.62120	0.23162	228.280	22.51	0.00	0	6,291.00
€ / R	On 14/03/2016	Foreign Exchange Future			13.83480		13.83480		13.92880	13.92880		15.38	0.00	0	500.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.36610		14.36610		14.46580	14.46580		15.82	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/05/2015	Index Future			563.34400		563.34400		557.63300	557.63300			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL37	On 07/05/2015	Index Future			460.79000		460.79000		458.28100	458.28100			0.00	0	122.00
AL37	On 06/08/2015	Index Future			468.13400		468.13400		465.58600	465.58600			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			551.10100		551.10100		545.91400	545.91400			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			559.88400		559.88400		554.61600	554.61600			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			502.70200		502.70200		498.68100	498.68100			0.00	0	586.00
ALBI	On 06/08/2015	Index Future			510.71400		510.71400		506.63000	506.63000			0.00	0	10.00
ALBI	On 05/11/2015	Index Future			519.26100		519.26100		515.11500	515.11500			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.42230		9.42230		9.43300	9.43300		13.52	942,230.00	100	15,113.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	7.71700		0.00772		8.07570	0.00808	7.717	13.51	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	21.20480		0.02120		20.37390	0.02037	21.205	13.20	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	76.43160		0.07643		77.69630	0.07770	76.432	13.26	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	392.77790		0.39278		404.70060	0.40470	392.778	13.36	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	206.76390		0.20676		215.52410	0.21552	206.764	13.79	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	155.07780		0.15508		162.66570	0.16267	155.078	14.20	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.52700		9.52700		9.53620	9.53620		13.69	2,381,750.00	250	1,067.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.63100		9.63100		9.63850	9.63850		13.55	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.74700		9.74700		9.75540	9.75540		13.46	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.58320		9.58320		9.63190	9.63190		12.72	0.00	0	1,771.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.72710		9.72710		9.77620	9.77620		13.36	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.61200		12.61200		12.52530	12.52530		14.52	0.00	0	7,458.00
CHF / R	On 14/09/2015	Foreign Exchange Future			12.86620		12.86620		12.77510	12.77510		15.42	0.00	0	611.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.91550		1.91550		1.92870	1.92870		13.89	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.92720		1.92720		1.93940	1.93940		14.84	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.76500		1.76500		1.77760	1.77760		12.95	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.79860		1.79860		1.81180	1.81180		13.98	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 07/05/2015	Bond Future			122.37467		122.37467		121.91785	121.91785			0.00	0	0.00
EL28	On 06/08/2015	Bond Future			124.35727		124.35727		123.89313	123.89313			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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 07/05/2015	Bond Future	9.20953		86.16085		9.23069	85.99661			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future	9.28391		87.54952		9.30570	87.38283			0.00	0	0.00
ES33	On 05/11/2015	Bond Future	9.35140		85.21260		9.37370	85.04426			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 07/05/2015	GOVI	498.74000		498.74000		494.79000	494.79000			24,937,000.00	5	489.00
GOVI	On 06/08/2015	GOVI	506.68900		506.68900		502.67700	502.67700			0.00	0	29.00
GOVI	On 05/11/2015	GOVI	515.16900		515.16900		511.09600	511.09600			0.00	0	0.00
I2025	On 07/05/2015	Bond Future	118.59081		118.59081		118.61205	118.61205			0.00	0	16.00
I2025	On 06/08/2015	Bond Future	119.34627		119.34627		119.36804	119.36804			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 07/05/2015	Bond Future	128.32003		128.32003		128.11167	128.11167			0.00	0	2,657.00
I2038	On 06/08/2015	Bond Future	129.08757		129.08757		128.87591	128.87591			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/05/2015	Bond Future	126.68834		126.68834		125.86530	125.86530			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future	128.74052		128.74052		127.90459	127.90459			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 07/05/2015	Bond Future	134.41333		134.41333		134.43688	134.43688			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future	135.13130		135.13130		135.15530	135.15530			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 07/05/2015	Index Future	225.36000		225.36000		225.04000	225.04000			0.00	0	1,013.00
IGOV	On 06/08/2015	Index Future	228.97000		228.97000		228.64600	228.64600			0.00	0	100.00
IGOV	On 05/11/2015	Index Future	232.82000		232.82000		232.49400	232.49400			0.00	0	0.00
ILBI	On 07/05/2015	Index Future	610.30300		610.30300		609.42700	609.42700			0.00	0	0.00
ILBI	On 06/08/2015	Index Future	620.23500		620.23500		619.34700	619.34700			0.00	0	159.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.12000		93.88000		6.14000	93.86000			46,930,000.00	2,000	1,000.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future	6.13000		93.87000		6.15000	93.85000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.20000		93.80000		6.21000	93.79000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.21000		93.79000		6.24000	93.76000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.29000		93.71000		6.30000	93.70000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.31000		93.69000		6.33000	93.67000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.53000		93.47000		6.57000	93.43000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.69000		93.31000		6.71000	93.29000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			6.85000		93.15000		6.89000	93.11000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.01000		92.99000		7.05000	92.95000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.15000		92.85000		7.19000	92.81000			0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.27000		92.73000		7.32000	92.68000			0.00	0	0.00
KES / R	On 12/06/2015	Foreign Exchange Future			0.12900		0.12900		0.12900	0.12900			0.00	0	10.00
KES / R	On 14/09/2015	Foreign Exchange Future			0.12920		0.12920		0.12810	0.12810			0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12710		0.12710		0.12720	0.12720			0.00	0	1,870.00
NGN / R	On 12/06/2015	Foreign Exchange Future			0.05350		0.05350		0.05360	0.05360			4,285,350.00	80,100	98,150.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.05040		0.05040		0.05070	0.05070			0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.04900		0.04900		0.04930	0.04930			5,427,240.00	110,760	163,080.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.09340		1.09340		1.09430	1.09430			0.00	0	150.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.09510		1.09510		1.09590	1.09590			0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.09720		1.09720		1.09810	1.09810			0.00	0	0.00
R186	On 07/05/2015	Bond Future			7.66148		125.65114		7.79703	124.48136		8.06	82,929,752.40	660	38,193.00
R186	On 07/05/2015	Bond Future	7.40	Put	2,824.27000		2.82427	3,761.99000	3.76199	2,824.270	2,824.270	7.85	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.45	Put	2,502.24000		2.50224	3,396.03000	3.39603	2,502.240	2,502.240	7.87	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.50	Put	2,201.42000		2.20142	3,047.36000	3.04736	2,201.420	2,201.420	7.89	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.80	Put	868.64000		0.86864	1,381.40000	1.38140	868.640	868.640	8.00	0.00	0	300.00
R186	On 07/05/2015	Bond Future	8.00	Put	394.49000		0.39449	700.05000	0.70005	394.490	394.490	8.06	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	8.05	Put	318.43000		0.31843	580.90000	0.58090	318.430	318.430	8.09	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	8.10	Put	255.01000		0.25501	478.41000	0.47841	255.010	255.010	8.12	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future			7.70470		122.37901		7.84521	121.19067		8.18	0.00	0	340.00
R186	On 06/08/2015	Bond Future	7.75	Call	2,598.35000		2.59835	2,017.81000	2.01781	2,598.350	2,598.350	8.10	0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	8.90	Put	155.89000		0.15589	239.70000	0.23970	155.890	155.890	8.61	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			7.73662		124.40828		7.88204	123.20174		7.95	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	390.89000		0.39089	529.13000	0.52913	390.890	390.890	8.41	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			7.75618		121.31327		7.90684	120.08617		8.01	0.00	0	5,592.00
R186	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 07/05/2015	Bond Future			287.21238		287.21238		287.26384	287.26384			0.00	0	1,044.00
R197	On 06/08/2015	Bond Future			285.81351		285.81351		285.86610	285.86610			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 07/05/2015	Bond Future			237.82192		237.82192		237.18415	237.18415			0.00	0	51,206.00
R202	On 06/08/2015	Bond Future			238.46012		238.46012		237.81223	237.81223			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 07/05/2015	Bond Future			7.43038		103.38738		7.46668	103.17308		6.39	0.00	0	15,224.00
R2023	On 06/08/2015	Bond Future			7.47148		105.05373		7.50937	104.83617		6.22	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	22.86000		0.02286	27.03000	0.02703	22.860	22.860	6.61	0.00	0	911.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023			On 28/02/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203			On 07/05/2015	Bond Future	6.68116	104.63597	6.70815	104.57708		2.07	0.00	0	7,710.00
R203			On 06/08/2015	Bond Future	6.70507	106.32245	6.73550	106.26281		1.93	0.00	0	0.00
R203			On 05/11/2015	Bond Future	6.69260	103.91784	6.72669	103.85848		1.78	0.00	0	0.00
R203			On 15/09/2017	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2030			On 07/05/2015	Bond Future	8.08369	101.49961	8.11478	101.23653			0.00	0	5,805.00
R2030			On 06/08/2015	Bond Future	8.13414	99.12728	8.16620	98.86012			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 07/05/2015	Bond Future	8.21740	101.22697	8.24844	100.94612			0.00	0	18.00
R2032			On 06/08/2015	Bond Future	8.26626	102.85849	8.29821	102.57328			0.00	0	0.00
R2032			On 05/11/2015	Bond Future	8.30662	100.40761	8.33936	100.11892			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 07/05/2015	Bond Future	8.33283	104.01570	8.34863	103.85640			0.00	0	32,365.00
R2037			On 06/08/2015	Bond Future	8.38247	101.43343	8.39871	101.27168			0.00	0	1,954.00
R2037			On 05/11/2015	Bond Future	8.42036	103.11583	8.43690	102.95270			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 07/05/2015	Bond Future	6.95180	106.40545	6.97850	106.31980			0.00	0	12,556.00
R204			On 06/08/2015	Bond Future	6.99508	104.08440	7.02401	103.99758			0.00	0	100.00
R204	8.41	Put	On 06/08/2015	Bond Future	16.89000	0.01689	19.29000	0.01929	16.890	3.32	0.00	0	699.00
R204			On 05/11/2015	Bond Future	7.01255	105.81018	7.04360	105.72326		2.98	0.00	0	0.00
R204			On 21/12/2018	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 07/05/2015	Bond Future	8.38131	106.40195	8.39201	106.28260			0.00	0	9,494.00
R2044			On 06/08/2015	Bond Future	8.42830	103.73279	8.43927	103.61175			0.00	0	0.00
R2044			On 05/11/2015	Bond Future	8.46426	105.45341	8.47539	105.33165			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 07/05/2015	Bond Future	8.36360	106.01997	8.37423	105.89720			0.00	0	37,576.00
R2048			On 06/08/2015	Bond Future	8.40582	107.72874	8.41671	107.60420			0.00	0	745.00
R2048			On 05/11/2015	Bond Future	8.44266	105.08318	8.45372	104.95777			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 07/05/2015	Bond Future	7.11662	102.85153	7.14310	102.74742			41,449,166.59	403	34,939.00
R207	7.73	Call	On 07/05/2015	Bond Future	2,411.78000	2.41178	2,315.63000	2.31563	2,411.780	4.18	0.00	0	66.00
R207			On 06/08/2015	Bond Future	7.16346	100.86665	7.19168	100.76108			0.00	0	100.00
R207	7.46	Call	On 06/08/2015	Bond Future	1,645.03000	1.64503	1,578.01000	1.57801	1,645.030	4.10	0.00	0	70.00
R207			On 05/11/2015	Bond Future	7.18551	102.53930	7.21530	102.43324			0.00	0	0.00
R207	7.43	Call	On 05/11/2015	Bond Future	1,738.76000	1.73876	1,677.00000	1.67700	1,738.760	3.93	0.00	0	53.00
R207			On 04/02/2016	Bond Future	7.18373	100.71392	7.21551	100.60662			0.00	0	0.00
R207	7.27	Call	On 04/02/2016	Bond Future	1,564.99000	1.56499	1,509.96000	1.50996	1,564.990	3.78	0.00	0	43.00
R207			On 15/01/2020	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
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/05/2015	Bond Future		7.22655	98.51200		7.25792	98.36589		5.19	189,931,136.00	1,928	58,893.00
R208	On 06/08/2015	Bond Future		7.26789	100.09976		7.30092	99.95151		5.04	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	17.27000	0.01727	20.09000	0.02009	17.270	5.36	0.00	0	198.00
R208	On 05/11/2015	Bond Future		7.29369	98.35867		7.32827	98.20915		5.00	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	194.09000	0.19409	211.14000	0.21114	194.090	5.22	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/R204	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/05/2015	Bond Future		8.27442	80.73945		8.29521	80.56606		12.79	0.00	0	21,968.00
R209	On 07/05/2015	Bond Future	8.30	Put	1,312.67000	1.31267	1,411.37000	1.41137	1,312.670	12.69	0.00	0	700.00
R209	On 06/08/2015	Bond Future		8.31793	82.04076		8.33925	81.86473		12.56	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	68.33000	0.06833	74.71000	0.07471	68.330	13.24	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future		8.35388	80.25225		8.37563	80.07424		12.82	0.00	0	0.00
R209	On 31/03/2036	Price Contribution		6.25000	6.25000		6.25000	6.25000			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 07/05/2015	Bond Future		174.87861	174.87861		174.22952	174.22952			0.00	0	829.00
R210	On 06/08/2015	Bond Future		177.71154	177.71154		177.05224	177.05224			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 07/05/2015	Bond Future		131.09611	131.09611		131.20302	131.20302			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future		131.60179	131.60179		131.71057	131.71057			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 07/05/2015	Bond Future		137.48993	137.48993		137.51481	137.51481			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future		137.94122	137.94122		137.96669	137.96669			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 07/05/2015	Bond Future		8.13568	91.37182		8.16666	91.11892		10.92	0.00	0	16,829.00
R213	On 06/08/2015	Bond Future		8.18103	92.84452		8.21291	92.58765		10.69	0.00	0	0.00
R213	On 05/11/2015	Bond Future		8.22023	90.83844		8.25288	90.57848		10.88	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 07/05/2015	Bond Future		8.30809	82.17482		8.32377	82.03506		13.51	0.00	0	15,271.00
R214	On 06/08/2015	Bond Future		8.34921	83.49927		8.36527	83.35744		13.27	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 05/11/2015	Bond Future	8.38496		81.59155		8.40131	81.44831		13.57	0.00	0	0.00
R214	On 04/02/2016	Bond Future	8.41430		83.03756		8.43100	82.89231		13.25	0.00	0	4,320.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future	21,020.86000		21,020.86000		21,163.30000	21,163.30000			0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.60100		4.60100		4.64880	4.64880		11.49	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.57700		4.57700		4.62500	4.62500		11.55	0.00	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.50520		1.50520		1.51980	1.51980			0.00	0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.45790		1.45790		1.47080	1.47080			0.00	0	0.00

**Total for Derivatives :** **1,500,285,153.19**      **306,793**      **4 026 076.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.93339			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.60500		104.03781		6.60500	104.01913			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.97477			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.41500		102.96900		8.41500	102.94594			8,415,000,000,000.00	1,000,000,000	3,000,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	101.46893			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.70000		107.89725		8.70000	107.87201			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		106.63700		10.00000	106.60900			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.62089			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.70002			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.00000		100.71419		9.00000	100.68970			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000		10.29563		100.00000	10.26985			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		103.77288		10.84000	103.74263			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		9.72324		100.00000	9.70335			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.65500		100.00000		6.65500	99.98177			0.00	0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.63263			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB09	On 03/05/2017	Spot Bond		8.28000	107.85980		8.28000	107.83564			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond		10.00000	107.73300		10.00000	107.70500			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.40000	125.86278		2.40000	272.18859			0.00	0	40,000,000.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.60525			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.42502			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.19534			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	100.20006			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	99.52008			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.04691			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.99159			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.14000	173.29096		2.14000	173.29089			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	164.22024		2.76000	164.21743			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.17000	174.94483		2.17000	174.94460			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.82000	186.89332		1.82000	186.89488			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.67625	81.03194		7.67625	81.01552			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.67625	81.03194		7.67625	81.01552			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	98.28000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.01472			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	96.94000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	96.06000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	95.51000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	94.16000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	93.49000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.60218			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.46740			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	93.15000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	92.46000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	92.19000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	91.92000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97998			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.89500	103.39069		6.89500	103.37177			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.51200			0.00	400,000,000	100,000,000.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	90.61000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	90.09000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.69500	94.32611		2.69500	108.19046			107,800,000,000.00	40,000,000	20,000,000.00
ABN62	On 31/03/2028	Spot Bond	2.50000	101.07647		2.50000	159.27277			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.32500	118.02074		2.32500	216.11896			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	88.33000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.05000	93.31514		9.05000	93.29269			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	100.90000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	82.20000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.93247			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	96.50000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	104.86500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	108.77698	9.63000	108.74888				0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.08000	112.86332	9.08000	112.83580				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.40500	92.24082	8.40500	92.21995				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	103.01000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	114.13000				0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.17500	112.14199	9.17500	112.11436				0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000	0.00000	90.32000				0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.33059				0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000	0.00000	101.14427				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.83000	105.60827	7.83000	105.58624				0.00	0	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.41000	109.12343	8.41000	109.09873			8,410,000,000,000.00	1,000,000,000	500,000,000.00	
ABS5	On 01/05/2015	Spot Bond	6.76500	103.47873	6.76500	103.45968				0.00	0	20,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.50000	101.35693	8.50000	101.33375			102,003,400,000,000.00	12,000,400,000	3,610,200,000.00	
ABS7	On 11/09/2026	Spot Bond	9.27500	97.06596	9.27500	97.04205			27,083,000,000,000.00	2,920,000,000	1,500,000,000.00	
ABS9	On 17/03/2016	Spot Bond	7.30500	102.15611	7.30500	102.13619				0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.21000	217.73191	2.21000	275.86570				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI3	On 31/01/2017	Spot Bond	2.04000	126.10636		2.04000	128.91926			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.17500	129.65462		2.17500	132.25878			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00653		100.00000	0.00652			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	98.90110		100.00000	98.63013			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.05500	101.46425		11.05500	101.43504			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.94599			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	8.73702		100.00000	8.71586			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.96893			0.00	0	300,000,000.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.29383			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	52.07671		100.00000	51.95055			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.92304			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	68.87776		11.00000	68.85807			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	33.32910		100.00000	33.24835			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	100.14125			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.15448			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.13534			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.13933			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.14109			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.27701			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.27701			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.28411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.28411			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.26991			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.98057			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.73300		10.00000	107.70500			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.99970			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.13698			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.14074			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.14228			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.13910			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.13217			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.90000	104.39808		8.90000	104.37311			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.35361			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.98553			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	89.08787			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	181.03965			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	181.04131			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.13527			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.11249			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.53531			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.11262			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.26506			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.69340			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.73300	10.00000	107.70500				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.38057				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.26161				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.13576				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.11657				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.13308				0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.12746				0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	100.18996	10.23000	100.16280				0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.12446				0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	116.29309				0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.07500	105.08671	9.07500	105.06109				0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.13253				0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	117.03780	1.75000	117.17043				0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.12284				0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.12995				0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.13390				0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.12599				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.27748				0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.79859				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.61941				0.00	400,000,000	200,000,000.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.12456				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.06957				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.13310				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.12966				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.13631			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.13837			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.38480			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.58886			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.13893			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.13893			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.14651			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.13073			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.14694			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.87295			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.14651			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	97.08372			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.14166			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.14021			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	133.72480			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	134.67733			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.12282			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.12171			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.66998			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.12472			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.12660			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.12995			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.12297			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.12282			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.13385			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.37919			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.19752			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.22851			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.64932			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.39076			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	23.01009		100.00000	22.95247			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	13.08523		100.00000	12.65338			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.62432			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.38797			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.52286			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.70263			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.34205			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.61500	101.83576		7.61500	101.81485			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.71918			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.99553			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.59500	100.22477		8.59500	100.20186			0.00	0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.17500	118.82198		9.17500	118.79270			0.00	0	1,000,000,000.00
AIR03	On 09/03/2016	Spot Bond	6.99500	104.02052		6.99500	104.00109			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.79000	105.84877		8.79000	105.82363			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.26170		100.00000	16.22551			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.54000	106.88263		9.54000	106.85511			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.75000	165.83258		2.75000	165.82976			0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.42861			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.38999			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	83.90805		100.00000	83.71560			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.99980			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.99973			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	100.16510			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.67036			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.11492			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
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	100.12746			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97990			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.91672			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	114.60500			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	93.31000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.66282			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	87.27784			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.57500	131.12191		2.57500	235.16926			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	110.56318			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	112.53059			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	98.67584			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	107.25110			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	88.77152			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.13382			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.96552			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.59000	164.36327		2.59000	208.24562			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
ASN046	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.30889			0.00	0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN052	On 24/09/2016	Spot Bond	100.00000	38.02422	100.00000	32.92734			200,000,000,000,000.00	2,000,000,000	30,000,000,000.00	
ASN35U	On 20/12/2016	Spot Bond	100.00000	32.63581	100.00000	32.56319			0.00	0	0.00	
ASN38U	On 20/12/2017	Spot Bond	100.00000	16.12112	100.00000	16.08206			0.00	0	0.00	
ASN39U	On 20/12/2017	Spot Bond	100.00000	16.21410	100.00000	16.17482			0.00	0	0.00	
ASN40U	On 20/12/2017	Spot Bond	100.00000	15.79571	100.00000	15.75744			0.00	0	0.00	
ASN49U	On 19/09/2016	Spot Bond	100.00000	38.41962	100.00000	38.32654			0.00	0	0.00	
ASN50U	On 16/03/2018	Spot Bond	100.00000	15.87084	100.00000	15.83239			0.00	0	0.00	
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.28141			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.11330			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.91806			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.64500	103.30508		8.64500	103.28106			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.38506			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.05169			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.34404			0.00	0	0.00

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	100.53718			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.67826			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	8.98000		105.45809		8.98000	105.43265			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.88500		102.19878		6.88500	102.17978			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		61.05499		100.00000	60.90380			0.00	0	0.00
BAW21	On 24/03/2022	Spot Bond	9.30000		100.04881		9.30000	100.02409			0.00	0	71,000,000,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.33305			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.43000		103.20036		8.43000	103.17695			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.81040		101.50775		10.81040	100.90155			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.89600		100.16078		10.89600	100.04660			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.91271		100.13817		10.91271	100.04682			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.85920			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.92923		100.08689		10.92923	100.03878			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.51616		100.43935		11.51616	100.45850			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.85591			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.85591			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.85598			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.06040		99.82714		11.06040	99.81710			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.00427		100.87454		11.00427	100.13314			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.89600		100.16078		10.89600	100.04660			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.89050		100.47820		10.89050	100.31203			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.06236		97.05432		10.06236	100.12962			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.86323			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.85557			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.85557			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.61512			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.82471	102.95924		8.82471	101.89602			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.20500	99.67402		11.20500	99.62104			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.85967			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.13000	75.90642		11.13000	97.89906			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	97.68565			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.87606			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	95.41930		9.28000	99.87267			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.85762			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.94500	74.50045		10.94500	100.38692			2,189,000,000,000.00	200,000,000	100,000,000.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.86172			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.85831			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.85831			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	97.47824			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.86337			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.86561			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	97.59163			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.86561			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.86309			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.87065			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.86570			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.90378			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.89634			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.81040	101.44607		13.81040	100.84965			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.01037	100.29756		15.01037	100.32716			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.88178	100.44673		13.88178	100.17667			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.81394			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	99.81394			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	99.81394			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.80711			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.83782			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	29.43524		100.00000	29.37940			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.50556		100.00000	18.45973			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.84214		100.00000	16.80044			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.39638		100.00000	10.37063			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.42132		100.00000	10.39522			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.56972		100.00000	12.53860			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.89145		100.00000	10.86448			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.22896			0.00	400,000,000	200,000,000.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.25634			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.44840			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.53364			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.38114		100.00000	8.36040			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.38114		100.00000	8.36040			0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000	93.11224		100.00000	92.87532			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP92U	On 21/05/2015	Spot Bond	100.00000		86.90476	100.00000	86.69834				0.00	0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		83.90805	100.00000	83.71560				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.11000		103.60678	2.11000	180.05465				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.69500		103.36061	7.69500	167.15361				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.69500		97.35688	7.69500	167.43112				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.08000		103.87975	8.08000	103.85716				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	7.54500		98.87072	7.54500	98.85050				0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.07794				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.33485				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.98609				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.44817				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.53530				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.77884				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		38.49821	100.00000	38.40287				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.15357				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.17599				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.18347				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.27311				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.39255				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		24.09514	100.00000	24.03547				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		24.09514	100.00000	24.03547				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	100.21671			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.22075			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.93000		101.83824		7.93000	101.81672			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.23285			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.25423			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		21.59088	100.00000		21.53858			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		21.59088	100.00000		21.53858			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000		0.00000	100.90721			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.65000		104.90060		10.65000	104.44538			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000		0.00000	101.27444			0.00	0	10,000,000.00
BGL04	On 05/02/2025	Spot Bond	10.54000		99.63613		10.54000	99.52714			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.02699			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		64.83974	100.00000		64.71673			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.51650			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.56745			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.25500		71.18360		8.25500	104.19005		72,644,000,000,000.00	8,800,000,000	2,200,000,000.00	
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.14325			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.25199			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.57406			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.66206			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.55948			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.58693			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.63677			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.84345			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.19638			0.00	0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.26951			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	82.77879		100.00000	82.59484			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.42133			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.46151			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	96.02421			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.41201			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	87.32057		100.00000	87.11217			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.98254			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.77335			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.66911			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.63450			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.92508			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.56511			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.52863			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.49347			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.28416			0.00	0	0.00
BTC028	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.07490			0.00	0	0.00
BTC029	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.02310			0.00	0	0.00
BTC030	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.65502			0.00	0	0.00
BTC031	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.95494			0.00	0	0.00
BTC032	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.90099			0.00	0	0.00
BTC033	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.93046			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC034	On 12/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.63695			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	29.42594		100.00000	29.35306			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.18561			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.76534			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.13000	112.86628		9.13000	112.83844			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	106.37860			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.68000	105.98701		8.68000	105.96213			13,888,000,000.00	1,600,000	3,710,800,000.00
CBL12	On 06/09/2018	Spot Bond	12.14500	98.36278		12.14500	98.33127			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	98.47346			0.00	0	100,000,000.00
CBL14	On 01/02/2019	Spot Bond	12.44500	99.01265		12.44500	98.97963			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.81086			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.58000	103.07568		9.58000	103.04904			11,496,000,000.00	1,200,000	600,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	97.49937			0.00	0	200,000,000.00
CBL18	On 23/08/2019	Spot Bond	12.44500	96.35800		12.44500	96.32587			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.53792			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	92.16373			0.00	0	200,000,000.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.79681			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	11.68000	91.30575		11.68000	91.27712			42,048,000,000.00	3,600,000	1,800,000.00
CCT01	On 23/06/2023	Spot Bond	9.54500	120.20538		9.54500	120.17459			763,600,000,000.00	80,000,000	40,000,000.00
CCT02	On 12/06/2024	Spot Bond	9.82500	114.00487		9.82500	113.97483			40,479,000,000,000.00	4,120,000,000	60,000,000.00
CCT03	On 15/03/2025	Spot Bond	8.70500	116.49653		8.70500	116.46956			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.53271			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.33000	100.63250		11.33000	100.60186			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.97224			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.07017			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.73320		10.00000	107.70510			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.18785			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.02758			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.58968			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.77706			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.58625			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.88617			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.88115			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.87588			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.26096			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.24817			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.31574			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.13537			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.74338			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	102.34286		10.11000	102.31498			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.68273			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	121.12362		2.76000	121.12149			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN192		On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	107.20244			0.00	0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	118.36409		3.14000	120.98605			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	100.59491		8.25000	100.57281			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	2.87500	127.97954		2.87500	122.16988			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	126.28306		2.40000	120.55193			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.18849			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.24500	104.15407		8.24500	104.13094			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.40956			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.42683			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.29500	104.24664		8.29500	104.22336			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.29500	104.24664		8.29500	104.22336			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.34500	103.07580		8.34500	103.05265			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.13856			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.15229			0.00	0	0.00
CLN230/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.73300		10.00000	107.70500			0.00	0	0.00
CLN231/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.73300		10.00000	107.70500			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.80020			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
CLN241		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.66823			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	100.78561		9.35000	100.76017			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	100.78561		9.35000	100.76017			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
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.82794			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.47731			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.92045			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.92045			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.92045			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.38506			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.87500	102.58665		8.87500	102.56244			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.90294			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15700			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45677			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45616			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49475			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.65781			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.72723			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.65726			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.88353			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.27767			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.10627			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.05784			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.12440			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.30927			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.96832			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.20096			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.99972			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.13931			0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.73300		10.00000	107.70500			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.74347			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.99973			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.79631			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.14767			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.76652			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.90787			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.90138			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	141.73783			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.34965			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	142.83641			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	141.00939			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	140.06975			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	137.81281			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	138.41045			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.90639			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.33000	99.37925		10.33000	99.35160			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN315	On 20/03/2023	Spot Bond	10.85000	96.06487		10.85000	96.03728			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.90575			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.14840			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.88604			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.30028			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.25642			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	107.95307		8.80500	103.53633			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.13073			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.28492			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	134.71120			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.13895			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.14808			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.14183			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.19593			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	80.75666			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.15462			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.90575			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	122.02611			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	122.15627			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.28421			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.17112			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.90520			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.19474			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.16075			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.12416			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.14368			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.27191			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.96061			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.90794			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.21054			0.00	600,000,000	300,000,000.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.51946			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	104.79086			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.22518			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.33987			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.11932			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		9.51000	108.02580		9.51000	106.35762			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.13139			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	103.66722			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		11.65000	109.55803		11.65000	107.49421			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.31238			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		11.68000	107.14519		11.68000	107.11159			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.02000	107.27373		10.02000	107.24477			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.31238			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.37069			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	102.45951			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.12937			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.13208			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.13222		0.00		0	0.00	
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.90170		0.00		0	0.00	
CLN376	On 20/03/2021	Spot Bond	9.03000	104.04673	9.03000	104.02176		0.00		0	0.00	
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.88624		0.00		0	0.00	
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.14415		0.00		0	0.00	
CLN379	On 20/03/2024	Spot Bond	10.57000	100.08156	10.57000	100.05355		0.00		0	0.00	
CLN380	On 20/09/2024	Spot Bond	11.00000	100.20390	11.00000	100.17474		0.00		0	0.00	
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.30003		0.00		0	0.00	
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	100.14651		0.00		0	0.00	
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.32201		0.00		0	0.00	
CLN384	On 20/09/2024	Spot Bond	11.44000	103.61246	11.44000	103.58115		0.00		0	0.00	
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.16033		0.00		0	0.00	
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	100.13197		0.00		0	0.00	
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.47705		0.00		0	0.00	
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.14095		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	99.88244		0.00		0	0.00	
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.12175		0.00		0	0.00	
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.12440		0.00		0	0.00	
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000	0.00000	89.00000		0.00		0	0.00	
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.13152		0.00		0	0.00	
CLN395	On 02/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.41571		0.00		0	0.00	
CLN396	On 20/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.16634		0.00		0	0.00	
CLN42	On 18/04/2028	Spot Bond	7.01000	40.66277	7.01000	41.26949		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	176.27012			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.08000		103.87975		8.08000	148.31302			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.69500		37.89966		7.69500	167.15361			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.69500		38.34044		7.69500	167.43112			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	96.01771			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.98366			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.69641			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.69641			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.14013			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.13120			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.13301			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.68981			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.13310			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.30028			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.12139			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.12901			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.12821			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.12896			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.68464			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.68467			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.42500		105.08474		8.42500	103.46440			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.33000		104.59223		8.33000	104.56879		14,244,300,000,000.00	1,710,000,000	855,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ05	On 05/06/2023	Spot Bond	9.67000		117.84250		9.67000	117.81193			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.34500		105.52220		7.34500	105.50129			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.24000		107.07844		9.24000	107.05215			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.29000		108.41912		9.29000	108.39207			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.66000		96.80743		9.66000	96.78234			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.42500		98.22548		10.42500	98.19807		41,700,000,000,000.00	4,000,000,000		0.00
COT03	On 05/06/2028	Spot Bond	10.42500		96.04789		10.42500	96.02109			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.58687			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.25187			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		9.44961		100.00000	9.42672			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.60335			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.01253			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000		0.00000	102.91986			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.56444			0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.61658			0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.68082			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.50071		100.00000	9.47769			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		11.48622		100.00000	11.45839			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.00500		102.54097		11.00500	102.47363			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		13.53356		100.00000	13.50078			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		5.72898		100.00000	5.71510			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.23080		100.00000	14.19632			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.12724			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.70500		98.07031		7.70500	98.04984			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.64399			0.00	1,200,000,000	600,000,000.00
DENG56	On 25/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.56411			0.00	0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.44635			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	61.98990	100.00000	61.83467				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.35880			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.71750			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.98863			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.03634			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.17082			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	102.16849			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.14887			0.00	0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.22382			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.44787			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.23000	106.27165	8.23000	106.24810				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.09500	113.25462	7.09500	113.23292				0.00	0	300,000,000.00
DV22	On 07/02/2020	Spot Bond	8.09000	106.61838	8.09000	106.59502			1,618,000,000,000.00		200,000,000	1,450,000,000.00
DV23	On 27/02/2023	Spot Bond	8.86000	107.15210	8.86000	107.12645			10,467,204,000.00		1,181,400	1,052,747,600.00
DV24	On 18/02/2024	Spot Bond	8.92000	105.63459	8.92000	105.60913				0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.09000	108.89519	9.09000	108.86845			5,454,000,000,000.00		600,000,000	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.05425			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.93232			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.18508			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.64126			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.25558			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.25931			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.77927			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.96974			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.52631			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.62500	127.41046		7.62500	127.38412			28,975,000,000,000.00	3,800,000,000	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	92.65647			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	2.21500	100.97350		2.21500	100.97322			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000	101.18729		1.20000	134.79426			1,440,000,000,000.00	1,200,000,000	600,000,000.00
EL28	On 02/05/2028	Spot Bond	2.16500	122.91393		2.20000	122.43982			0.00	0	8,200,000,000.00
EL29	On 19/11/2029	Spot Bond	2.18000	110.17516		2.18000	110.17496			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.16000	110.29777		2.16000	110.29763			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.15500	103.34443		2.15500	103.34436			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.19500	101.28614		2.19500	101.28592			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.08000	107.82115		9.08000	107.79471			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.98000	108.35074		8.98000	108.32487			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.47500	107.40692		9.47500	107.37945			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.72500	99.11332		9.72500	100.73876			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.86500	110.75871		9.86500	108.33416			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.75691			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	96.83035			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF003	On 12/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.28777			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.02777			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.98862			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.93663			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond		0.00000	100.00000		0.00000	102.47737			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.55630			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.60701			0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.62646			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		84.64248		100.00000	84.45098			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.91500	103.48905		10.91500	103.45897			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.82659			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.34636			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.55772			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.52500	101.76395		9.52500	101.73794			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.74862			0.00	0	96,000,000.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	97.56525			0.00	0	10,000,000.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.81346			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.86348			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.73300		10.00000	107.70500			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.73103			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.76080			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.72508			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.74989			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.74349			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.73346			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.00000	100.85757		7.00000	100.83878		184,802,940,000,000.00	26,400,420,000	13,500,420,000.00	
ES18	On 20/04/2018	Spot Bond	7.55500	108.56793		7.55500	108.54581		268,163,670,322,000.00	35,494,860,400	25,017,360,400.00	
ES23	On 25/01/2023	Spot Bond	8.16000	112.15856		8.16000	112.13379		188,996,168,832,000.00	23,161,295,200	51,184,918,800.00	
ES26	On 02/04/2026	Spot Bond	8.49000	95.35130		8.49000	95.32951		381,559,137,066,000.00	44,942,183,400	16,525,078,100.00	
ES33	On 15/09/2033	Spot Bond	9.17000	85.50527		9.19000	85.32804		1,329,129,344,823,000.00	44,943,221,900	42,887,493,500.00	
ES42	On 25/04/2042	Spot Bond	9.22500	96.38432		9.22500	96.36045		391,140,000,000,000.00	42,400,000,000	15,700,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.75598			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.77957			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.64411			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.38908			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.99979			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.67067			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	103.27443			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.60988			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.47098			0.00	0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.28787			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.74313		100.00000	11.71372			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.42924		100.00000	11.40062			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.21123			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	98.98770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.23537				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.25144				0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.04500	100.52244	9.04500	100.49801				0.00	0	10,000,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.30320				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.30314				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.31691				0.00	0	20,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000	0.00000	103.31481				0.00	7,092,000,000	7,092,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.55305				0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000	0.00000	100.56210				0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.73000	104.94765	9.73000	104.33733				0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000	100.00000	0.00000	100.52666				0.00	120,000,000	80,000,000.00
FRBC21	On 21/12/2018	Spot Bond	9.82500	109.79621	9.82500	109.76729				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.02454				0.00	0	200,000,000.00
FRBI22	On 31/01/2022	Spot Bond	2.17500	131.37764	2.17500	132.25878				0.00	0	300,000,000.00
FRBI23	On 07/12/2023	Spot Bond	2.24000	127.29226	2.24000	275.28115				0.00	0	257,062,300.00
FRBI25	On 31/01/2025	Spot Bond	2.41000	104.37176	2.41000	110.94549				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.48000	101.29911	2.48000	159.62370				0.00	0	400,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.21500	119.86339	2.21500	219.49386				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.16500	103.26343	7.16500	103.24383				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.68900	65.65751	7.68900	65.06758				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.42800	42.14981	9.42800	41.26648				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.67000	40.82003	9.67000	39.92630				0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	100.00000	100.00000	99.72678				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.63751			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15620			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.13542			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.14854			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.14023		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.14023		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.14651			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	100.13974			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15837			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	100.14415			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.11269		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	100.15311			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.18796			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.18251			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	21.18424		100.09221	21.13288			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.13105			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.79843			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.17354			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.02419			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.14524			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	100.14687			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.13425			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.13705			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.17861			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.13469			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	61.67330		13.22500	61.65150			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.12710			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.12725			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.18663			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.13295			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.64000	96.26553		3.64000	99.59064			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.13863			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.13863			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.70251			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.90575			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.12547			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.13073			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.12772			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.24806			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.14918			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.93243			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.23519			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.46774			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.17082			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.13579			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.17268			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.12630			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.13705			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.13705			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.20195			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.74130			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.83670			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.81836			0.00	600,000,000	300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.73300		10.00000	107.70500			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.55035			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.14462			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.53687			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.80072			0.00	2,000,000,000	1,000,000,000.00
FRC198	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.47317			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.47716			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.47903			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.34410			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.47903			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.33870			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.09934			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		101.19850		8.75000	101.17389			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.13452			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		9.61321		100.00000	9.58993			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		8.81272		100.00000	8.79137			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	97.14336			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		10.29554		100.00000	10.27060			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	97.92051			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		23.43847		100.00000	23.38043			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.00114			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		9.09825		100.00000	9.07620			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		17.55504		100.00000	17.51108		600,000,000,000,000.00	6,000,000,000	3,000,000,000.00	
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.00110			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC216		On 07/11/2017	Spot Bond		100.00000	17.52411	100.00000	17.48023			0.00	0	0.00
FRC217		On 07/11/2017	Spot Bond		0.00000	100.00000	0.00000	100.99866			0.00	0	0.00
FRC218		On 07/11/2017	Spot Bond		0.00000	100.00000	0.00000	100.94858			0.00	0	0.00
FRC219		On 04/11/2019	Spot Bond		0.00000	100.00000	0.00000	101.11767			0.00	0	0.00
FRC220		On 04/11/2017	Spot Bond		0.00000	100.00000	0.00000	101.04968			0.00	0	0.00
FRC221		On 31/01/2022	Spot Bond		2.98500	125.79394	2.98500	125.79095			0.00	0	0.00
FRC222		On 10/11/2016	Spot Bond		0.00000	100.00000	0.00000	100.90807			0.00	0	0.00
FRC223		On 10/11/2016	Spot Bond		0.00000	100.00000	0.00000	100.89614			0.00	0	0.00
FRC224		On 10/11/2016	Spot Bond		0.00000	100.00000	0.00000	100.89614			0.00	0	0.00
FRC225		On 20/05/2020	Spot Bond		0.00000	100.00000	0.00000	100.76200			0.00	0	0.00
FRC226		On 18/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.14798			0.00	0	0.00
FRC227		On 10/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.32503			0.00	0	0.00
FRC228		On 16/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.20208			0.00	0	0.00
FRC37		On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	100.14568			0.00	0	0.00
FRC40		On 20/12/2015	Spot Bond		0.00000	100.00000	0.00000	100.14492			0.00	0	0.00
FRC46		On 10/09/2017	Spot Bond		0.00000	100.00000	0.00000	100.37402			0.00	0	0.00
FRC61		On 28/07/2017	Spot Bond		0.00000	100.00000	0.00000	101.30368			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond		3.51500	115.14018	3.51500	121.75410			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.14747			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond		0.00000	100.00000	0.00000	100.14890			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond		3.56500	106.31653	3.56500	121.38095			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond		3.54500	104.09118	3.54500	121.53005			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond		3.36000	100.41112	3.36000	125.90911			0.00	0	0.00

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	3.43000	101.55875		3.43000	135.03535			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.46167			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.12894			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.14655			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.17011			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.16407			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.14068			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.14052			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.19520			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.42189		100.00000	10.39665			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	34.90097		100.00000	34.81643			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	99.33184		100.00000	98.97581			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	19.67970		100.00000	19.63203			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000	8.73702		100.00000	8.71586			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000	10.59168		100.00000	10.56545			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.60948			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.18247			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.36496			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.63624			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.19589			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	97.84710			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	98.62217			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.86766			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.07800	84.05422		2.07800	103.91325			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS101	On 31/01/2038	Spot Bond	2.31500		105.24185		2.31500	137.67700			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.28757			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.80951		10.38000	101.78053			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.80951		10.38000	101.78053			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	101.37605			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.45500		102.23743		2.45500	110.99634			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.52500		208.43226		2.52500	210.14381			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.42500		111.58538		2.42500	111.58443			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.39769			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.55500		207.55527		2.55500	209.26509			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.47411			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.49500		110.11682		2.49500	110.11566			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.51500		109.83247		2.51500	109.83127			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	46.27000			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.88377			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.62000		107.82903		2.62000	107.82754			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.67500		114.01909		2.67500	205.79503			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.72500		112.36663		2.72500	204.37007			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.42500		97.00226		2.42500	97.00144			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.75500		160.63490		2.75500	203.52091			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	2.89500		89.85455		2.89500	102.78479			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS125	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.79815			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.36000		126.21833		2.36000	272.95778			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.25000		127.20234		2.25000	275.08662			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.97000		120.92504		2.97000	261.50629			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.64500		101.06966		2.64500	128.46095			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.24733			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.17500		132.25900		2.17500	128.21474			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.49227			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.70410			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.09040			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.29500		111.38303		2.29500	111.38247			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		22.02752		104.97509	21.97179			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		25.75596		101.07593	25.69295			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		19.04680		100.44759	19.00047			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		24.29195		100.76967	24.23270			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	2.04500		119.49376		2.04500	119.49402			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	2.35500		97.19858		2.35500	111.48617			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.76889			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.38500		96.94122		2.38500	111.19089			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.64887			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.45000		125.42003		2.45000	343.64935			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.95822			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.59108			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
FRX16	On 15/09/2016	Spot Bond	7.44500		101.01465		7.44500	100.99460			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.81000		101.79398		7.81000	101.77278			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.01500		111.32829		8.01500	111.30426		80,150,000,000,000.00	10,000,000,000	2,500,000,000.00	
FRX19	On 15/11/2019	Spot Bond	8.49000		105.18450		8.49000	105.16035			0.00	0	760,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.75000		99.88243		8.75000	104.22777			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.47000		91.11766		9.47000	91.09475			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.55500		110.58148		9.55500	110.55313			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.87500		95.81430		9.87500	102.04366		1,580,000,000,000.00	160,000,000	6,401,200,000.00	
FRX30	On 31/01/2030	Spot Bond	10.21500		97.07184		10.21500	97.91367		122,580,000,000,000.00	12,000,000,000	20,000,000.00	
FRX31	On 21/02/2031	Spot Bond	10.33000		94.45811		10.33000	94.43183		8,264,000,000,000.00	800,000,000	550,000,000.00	
FRX45	On 14/04/2045	Spot Bond	9.75000		86.67438		9.75000	86.65171			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.11535			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.11696			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.12094			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.12735			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.13215			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.15291			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.64055			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.66809			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.51673			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.69294			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.72053			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.74352			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.84456			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000	55.89599		100.00000	55.75602			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000	9.37779		100.00000	9.35431			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.57333		100.00000	1.56939			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.26396		100.00000	0.26330			0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000	8.73702		100.00000	8.71586			0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000	1.46583		100.00000	1.46228			0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000	0.24593		100.00000	0.24533			0.00	0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.68052			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.61770			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.93000	105.35886		8.93000	105.33358			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
GPT32	On 11/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.86992			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRB01U	On 08/12/2019	Spot Bond	100.00000		9.28371	100.00000	9.26122				0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		16.11001	100.00000	16.07099				0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.43292	100.00000	11.40522				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	101.17948				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.22573				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.28311				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.36273				0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.38526				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.46522				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.04466				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.31648				0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000	0.00000	100.68731				0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.03786				0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001	100.00000	0.00001				0.00	0	562,300,000.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.40906				0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.35591				0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		9.70816	100.00000	9.68385				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.49648				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.27286				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.08431			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.09701			0.00	120,000,000	60,000,000.00
HILC18	On 24/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	2,300,000,000.00
HILC19	On 07/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.86992			0.00	0	0.00
HILC20	On 24/06/2015	Spot Bond	100.00000		82.99650		100.00000	82.81409			20,500,000,000,000.00	205,000,000	20,205,000,000.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.41493			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.18055		101.71836		7.18055	100.71256			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.47788			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.18133		101.74071		8.18133	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.55880			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.63186		101.82347		8.63186	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.65766			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.44665			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.64666			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.70379			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.00282			0.00	200,000,000	100,000,000.00
HPF04/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.73300		10.00000	107.70500			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		8.81000	102.86835		8.81000	102.84386			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.83538			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.78492			0.00	300,000,000	150,000,000.00
HWAY20	On 31/07/2020	Spot Bond		7.82000	109.76693		7.82000	109.74368		11,573,600,000,000.00	1,480,000,000	1,580,000,000.00	
HWAY23	On 07/12/2023	Spot Bond		2.11000	128.46811		2.11000	277.82501			0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.11000	131.24836		2.11000	283.83758			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.17000	102.10200		9.17000	102.07671		27,143,200,000,000.00	2,960,000,000	2,643,600,000.00	
HWAY35	On 31/07/2035	Spot Bond		9.18000	102.02326		9.18000	101.99796			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	99.72678		100.00000	100.00000			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	26.02014		100.00000	25.95570			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	65.50924		100.00000	65.34702			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	31.30573		100.00000	31.22820			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	22.89500		100.00000	22.83767			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	99.72678		100.00000	100.00000			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond		10.00000	107.73300		10.00000	107.70500			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.74500	117.68360		1.74500	117.68479		91,761,529,282,000.00	52,585,403,600	06,497,999,100.00	
I2038	On 31/01/2038	Spot Bond		1.68500	127.33856		1.69500	127.11019		29,716,939,541,500.00	17,636,165,900	17,874,816,400.00	
I2046	On 31/03/2046	Spot Bond		1.84000	124.88055		1.84000	124.88152		194,534,756,056,000.00	05,725,410,900	20,155,590,900.00	
I2050	On 31/12/2050	Spot Bond		1.89000	133.38502		1.89000	133.38585		9,992,934,252,000.00	5,287,266,800	45,547,237,400.00	
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.19616			0.00	0	20,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL21	On 15/03/2016	Spot Bond	7.84500	101.82711		7.84500	101.80582			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.68000	106.34736		7.68000	106.32558			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.66500	101.62040		7.66500	101.59929			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.05671			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	2.20000	99.67827		2.20000	128.54949			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.24500	103.60522		2.24500	131.68513			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.88025			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.51614			0.00	0	800,000,000.00
IBL39	On 02/04/2018	Spot Bond	7.80000	102.40834		7.80000	102.38681			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.31258			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.02324			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.84620			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.73300		10.00000	107.70500			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.37500	100.90730		8.37500	100.88456			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.76000	95.58436		8.76000	95.56172			0.00	0	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.18487			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.20000	97.61075		8.20000	97.58920		17,958,000,000,000.00		2,190,000,000	2,190,000,000.00
IBL50	On 02/08/2020	Spot Bond	8.81000	102.52902		8.81000	102.50460			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.91791			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.04209			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	100.27069		7.90000	100.24922			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.15500	101.08552		8.15500	101.06321			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.14803			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.79561			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL58	On 13/02/2017	Spot Bond	7.45000	102.82357		7.45000	102.80280			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.11500	104.54680		8.11500	104.52383			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.14000	107.74766		9.14000	107.72107			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.90837			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.14822			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.10578			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	101.12872			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	101.15152			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.28974			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond	2.97500	125.44418		2.97500	125.86858			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00811		100.00000	0.00809			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.29328			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.27062			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.38000	103.38855		8.38000	103.36523			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.61152			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.63170			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.42500	104.00233		9.42500	103.97587			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	102.17807		5.00000	102.16411			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	102.17807		5.00000	102.16411			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.75315		5.00000	100.73941			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	102.18065		5.00000	102.16678			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.14001		4.00000	100.12923			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	101.76720		4.00000	101.75613			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW01U	On 30/06/2016	Spot Bond	100.00000		46.19984	100.00000	46.08544				0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		46.06539	100.00000	45.95132				0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		46.06539	100.00000	45.95132				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		102.98366	9.20000	102.95822				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.87884				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.52699	100.00000	7.50875				0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.28177				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.96905				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		14.80049	100.00000	14.76343				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		99.33184	100.00000	98.97581				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		15.61325	100.00000	15.57459				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		16.85659	100.00000	16.81439				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.36128	100.00000	1.35867				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		8.33447	100.00000	8.31383				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		9.33888	100.00000	9.31549				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		11.34002	100.00000	11.31193				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		31.41090	100.00000	31.33312				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		77.82516	100.00000	77.65957				0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		72.42063	100.00000	72.27723				0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		71.56863	100.00000	71.42857				0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		87.32057	100.00000	87.11217			3,000,000,000,000,000.00	30,000,000,000	10,000,000,000.00	
INA513	On 24/03/2015	Spot Bond	6.30000		99.94825	6.30000	99.96549				0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.30000		99.81050	6.30000	99.74176			201,600,000,000,000.00	32,000,000,000	16,000,000,000.00	
INA516	On 14/04/2015	Spot Bond	6.30000		99.69028	6.30000	99.62171				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA517		On 21/04/2015	Spot Bond	6.40000	99.56356		6.40000	99.49408			0.00	0	0.00
INA519		On 05/05/2015	Spot Bond	6.50000	99.31027		6.50000	99.24007			0.00	0	0.00
INA520		On 12/05/2015	Spot Bond	6.50000	99.18748		6.50000	99.11745			0.00	0	0.00
INA522		On 26/05/2015	Spot Bond	6.50000	98.94280		6.50000	98.87312			0.00	0	0.00
INA523		On 03/06/2015	Spot Bond	6.50000	98.80353		6.50000	98.73404			0.00	0	0.00
INA524		On 09/06/2015	Spot Bond	6.55000	98.68946		6.55000	98.61960			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.87942			0.00	0	715,542,654.00
ING115		On 31/03/2016	Spot Bond	10.81040	101.05904		10.81040	100.61201			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	10.81040	100.06347		10.81040	99.97072			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.02092			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.01991			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	103.12307		6.50000	103.10495			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.14258			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	93.39826			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.20101			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.41588			0.00	0	0.00
ING211/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.73300		10.00000	107.70500			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.06852			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	102.26890			0.00	0	0.00
ING251		On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.33811			0.00	0	0.00
ING274		On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.91445			0.00	0	0.00
ING292		On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.28592			0.00	0	0.00
ING297		On 10/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.92759			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING298	On 17/09/2015	Spot Bond	100.00000		67.71800	100.00000	67.59259				0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	106.21945				0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		100.00000	0.00000	101.19549				0.00	60,000,000	30,000,000.00
IP273U	On 14/04/2015	Spot Bond	100.00000		95.30026	100.00000	95.05208				0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.51661				0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.73300	10.00000	107.70500				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.52635				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.54599				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.35500		104.80288	8.35500	104.77932				0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.71769				0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000	0.00000	101.75861				0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000	0.00000	101.78591				0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.44593				0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.51859				0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.24753				0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.13000		104.37584	9.13000	104.35010			33,781,000,000,000.00	3,700,000,000	1,850,000,000.00	
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.35380				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.37000		103.09894	8.37000	103.07558			502,200,000,000.00	60,000,000	1,400,000,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	99.76464				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.58662				0.00	340,000,000	180,000,000.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000	0.00000	99.97268				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.02256				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.23500		103.24592	8.23500	103.22308				0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000	0.00000	101.58751				0.00	0	30,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.49055			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.52500		95.73637		3.52500	125.87870			423,000,000,000.00	120,000,000	470,000,000.00
IV019	On 31/03/2028	Spot Bond	3.66000		140.36554		3.66000	146.02003			0.00	0	280,000,000.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.84482			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.73675			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.61392			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.33287			0.00	160,000,000	100,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	99.97792			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.74500		97.83365		3.74500	106.24302			0.00	0	431,418,400.00
IV030A	On 31/01/2025	Spot Bond	3.74500		97.75209		3.74500	105.23554			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.37488			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.94959			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	9.91500		115.52052		9.91500	115.48964			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	103.26539			0.00	5,000,000,000	2,500,000,000.00
IV19A	On 31/03/2028	Spot Bond	3.76000		138.86067		3.76000	138.85452			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond	100.00000		89.90148		100.00000	89.68059			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000		88.37772		100.00000	88.16425			0.00	0	0.00
IVA513	On 26/03/2015	Spot Bond	6.30000		99.98274		6.30000	99.94825			0.00	0	0.00
IVA514	On 02/04/2015	Spot Bond	6.30000		99.89655		6.30000	99.82769			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond	6.30000		99.77612		6.30000	99.70743			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond	6.30000		99.65598		6.30000	99.58746			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond	6.40000		99.52881		6.40000	99.45938			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond	6.50000		99.27516		6.50000	99.20500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA521	On 21/05/2015	Spot Bond	6.50000	99.03005		6.50000	98.96024			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond	6.50000	98.90795		6.50000	98.83831			0.00	0	0.00
IVA523	On 04/06/2015	Spot Bond	6.50000	0.00000		6.50000	98.71668			0.00	0	0.00
IVA524	On 11/06/2015	Spot Bond	6.55000	98.65451		6.55000	98.58470			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.51303			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.73300		10.00000	107.70500			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.38473			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.77595			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.66542			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.69549			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.50201			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.54738			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.55735			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.57727			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.48760			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.40593			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.18206			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.14870			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.77938			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.54096			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.53566			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.75642			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.43321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC029		On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.20447			0.00	0	0.00
IVC030		On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.06019			0.00	0	0.00
IVC032		On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.13839			0.00	0	0.00
IVC033		On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.92134			0.00	0	0.00
IVC034		On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	99.91916			0.00	0	0.00
IVC035		On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.91916			0.00	0	0.00
IVC036		On 16/07/2019	Spot Bond	8.71500	103.80145		8.71500	103.77700			0.00	0	0.00
IVC037		On 16/07/2019	Spot Bond	100.00000	13.62735		100.00000	13.59686			0.00	0	0.00
IVC038		On 16/07/2019	Spot Bond	100.00000	11.71890		100.00000	11.68987			0.00	0	0.00
IVC039		On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.29921			0.00	0	0.00
IVC040		On 24/07/2021	Spot Bond	8.80000	104.20484		8.80000	104.18005			0.00	0	0.00
IVC041		On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.20474			0.00	0	0.00
IVC042		On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.77975			0.00	0	0.00
IVC043		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.19783			0.00	0	0.00
IVC044		On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	103.32586			0.00	0	0.00
IVC045		On 24/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.15619			0.00	0	0.00
IVC046		On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.27634			0.00	0	0.00
IVC047		On 27/10/2015	Spot Bond	7.03500	103.34462		7.03500	103.32498			0.00	0	0.00
IVC048		On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.07335			0.00	0	0.00
IVC049		On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.68744			0.00	0	0.00
IVC050		On 03/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.50511			0.00	0	0.00
IVC051		On 03/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.12849			0.00	0	0.00
IVC052		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.90093			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC053	On 11/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.96219			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.47119			0.00	0	0.00
IVC055	On 26/03/2020	Spot Bond	100.00000	1.44465		100.00000	1.44115			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000	100.00000		0.00000	101.41481			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.20307			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.30251			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	55.75602		100.00000	55.61640			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.92292			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28165			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.29178			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.44134			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	58.82603		100.00000	58.68036			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.55696			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.34553			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.07500	147.85402		8.07500	147.82169			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.05890			0.00	0	500,000,000.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.11043			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.55103			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.09248			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.89256			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.76000	102.62116		9.76000	102.59416			0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000	100.78887		9.71000	100.76247			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.10286			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL02	On 13/08/2017	Spot Bond		8.46000	99.20195		8.46000	99.17924			21,996,000,000.00	2,600,000	4,261,300,000.00
LGL03	On 03/04/2018	Spot Bond		8.53000	77.70896		8.53000	97.50807			341,200,000,000.00	40,000,000	40,000,000.00
LGL04	On 14/08/2020	Spot Bond		9.43000	99.92010		9.43000	99.89467			0.00	0	580,000,000.00
LGL05	On 12/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.33270			0.00	120,000,000	60,000,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.39455			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		9.55500	103.79941		9.55500	103.77279			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.42912			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.86516			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.72971			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.75780			0.00	414,000,000	207,000,000.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.81228			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.34967			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.77803			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.18907			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.49496			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.20054			0.00	0	0.00
MAQ068	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	98.69427			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.41592			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.41902			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.86172			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.39572			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.02573			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.68333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00558			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.50706			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.82529			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.28376			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.38515			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.89617			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.87157			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.89118			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.32185			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	51.82470		100.00000	51.69915			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	23.64800		100.00000	23.58944			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	17.66579		100.00000	17.62204			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	17.76172		100.00000	17.71774			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	17.04999		100.00000	17.00730			0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000	23.06786		100.00000	23.01009			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.37500	106.24219		8.37500	106.21825			0.00	0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.39500	105.70073		8.39500	105.67686			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	102.03007			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.74886			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.68300			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	101.75640			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.61500	101.17069		7.61500	101.14992			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.36500	105.16846		8.36500	105.14465			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.05500	106.97157		9.05500	106.94540			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.11613				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.12015				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.11000	104.15859	9.11000	104.32339				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.20500	100.82670	7.20500	100.80745			61,187,453,800,000.00	8,492,360,000	7,416,180,000.00	
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.57935				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.54000	103.28044	8.54000	103.25673				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.18834				0.00	282,000,000	141,000,000.00
MMIG02	On 17/03/2026	Spot Bond	8.93000	108.10462	8.93000	105.41015			7,144,000,000,000.00	800,000,000	400,000,000.00	
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.00000	0.00000	100.55686				0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	21.85431	100.00000	21.80137				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.65278				0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.24000	103.18725	8.24000	103.16436				0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.15500	102.50977	7.15500	102.49010				0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.23000	105.92443	8.23000	105.90083			17,447,600,000,000.00	2,120,000,000	3,167,500,000.00	
N4A211	On 14/08/2020	Spot Bond	100.89771	7.08125	100.89771	7.06337				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.17280	100.61875	7.15474				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	96.35283				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.84161			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.91373			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	1.02219		100.00000	1.01964			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	1.02219		100.00000	1.01964			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.50500	101.54584		8.50500	101.52248			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.66500	100.21120		7.66500	100.19038			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.63000	104.19029		8.63000	104.16599			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		8.38000	104.82814		8.38000	104.80475			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		8.84000	105.64433		8.84000	105.61950			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.61208			0.00	3,000,000,000	1,500,000,000.00
NBK14A	On 26/06/2021	Spot Bond		8.74000	104.91599		8.74000	104.90373			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.63596			0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond		8.98000	100.09119		8.98000	100.04828			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.72496			0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond		9.67500	99.62718		9.67500	99.60118			0.00	0	20,000,000.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.31392			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.63184			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.97633			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.75312			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.01993			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.86146			0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.85470			0.00	0	0.00
NBK23B	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.87748			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond		0.00000	100.00000		0.00000	100.87082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.00000		0.00000	100.93992			0.00	340,000,000	210,000,000.00
NBK2A	On 15/09/2015	Spot Bond	7.02500		101.90164		7.02500	101.88266			0.00	0	770,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.85453			0.00	0	10,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.39500		111.48241		8.39500	111.45749		73,887,753,000,000.00		8,801,400,000	1,370,700,000.00
NBK4	On 28/10/2024	Spot Bond	10.25000		39.23105		10.25000	39.22056			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.95500		104.38254		6.95500	104.36274			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.46701			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.50463			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.45500		101.88457		7.45500	101.86431			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.01020			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.91455			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.75325			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.57602			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.52794			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	95.39876			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.50144			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.26081			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.20487			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	91.82180			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.77502			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.83916			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.12534			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.11893		0.00		0	0.00	
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	102.34538		0.00		0	0.00	
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.11498		0.00		0	0.00	
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.11377		0.00		0	0.00	
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.11369		0.00		0	0.00	
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.10270		0.00		0	0.00	
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.13073		0.00		0	0.00	
NCLN83	On 20/03/2024	Spot Bond	9.42000	109.25319	9.42000	107.57592		0.00		0	0.00	
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.12995		0.00		0	0.00	
NCLN85	On 20/03/2024	Spot Bond	9.45500	107.99863	9.45500	106.55578		0.00		0	0.00	
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.13073		0.00		0	0.00	
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.11774		0.00		0	0.00	
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.11778		0.00		0	0.00	
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.13199		0.00		0	0.00	
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.13358		0.00		0	0.00	
NCLN92	On 02/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.47681		0.00		0	0.00	
NED11	On 17/09/2015	Spot Bond	7.74500	101.52168	7.74500	101.50091		0.00		0	0.00	
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	101.43743		0.00		0	0.00	
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	99.26505		0.00		0	0.00	
NED15	On 08/04/2024	Spot Bond	9.57500	108.73587	9.57500	110.31379		0.00		0	0.00	
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	103.35515		0.00		0	0.00	
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000	0.00000	101.71931		0.00		0	0.00	
NED18	On 16/01/2025	Spot Bond	0.00000	100.00000	0.00000	101.69437		0.00		0	0.00	
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.79781		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NEDH1A	On 20/11/2018	Spot Bond		9.44500	122.21159		9.44500	122.18043			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	100.79827			0.00	220,000,000	120,000,000.00
NHM001/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.73300		10.00000	107.70500			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.26000	169.25850		2.26000	169.25790			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond		2.60500	95.67471		2.60500	138.16900			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond		3.45000	184.86055		3.45000	184.85155			0.00	0	0.00
NILB13	On 31/01/2025	Spot Bond		2.99500	104.94872		2.99500	105.37308			0.00	0	0.00
NILB14	On 31/03/2028	Spot Bond		3.25000	146.19111		3.25000	136.77583			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.16000	106.64089		8.16000	106.61732			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		8.79000	107.72338		8.79000	107.69707			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.63256			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.64427			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.59897			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.62001			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	100.60741			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		8.99000	107.70851		8.99000	109.56563			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.62007			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.63261			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	100.62421			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.19000	107.69387		9.19000	107.66639			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.64949			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.64101			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.64521			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.80014			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.74913			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.65780			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.12000		116.81955		8.12000	116.79401			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.83000		123.59033		8.83000	123.56083			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.15500		173.01450		2.15500	173.01437			0.00	0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.62500		123.63860		9.62500	123.60668		11,935,000,000,000.00	1,240,000,000	3,020,000,000.00	
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.62645			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.44553			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.03950			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.37329			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.56910			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.65614			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.71472			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.02201		100.00000	16.97938			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		64.05670		100.00000	63.89808			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.04500		104.74613		7.04500	104.72620		11,359,569,350,000.00	1,612,430,000	812,430,000.00	
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000		0.00000	100.58236			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.31000		102.69870		9.31000	102.81405			0.00	0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.16184			0.00	0	0.00
OML05	On 19/03/2025	Spot Bond	9.46000		102.11787		9.46000	101.35164			0.00	0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.02000		102.28495		10.02000	101.67276			0.00	0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	10.67500		102.30279		10.67500	101.89722			0.00	0	1,000,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OTCA2U	On 31/07/2016	Spot Bond	100.00000		37.61301	100.00000	37.51883				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	98.19000				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.76728				0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.73300	10.00000	107.70500				0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		100.00000	0.00000	102.80226				0.00	0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.47507				0.00	0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.40296				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.06040				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.04773				0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.27868				0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.03000		105.43464	9.03000	106.19431				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.14473				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.17627				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.19046				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.22200				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.35752				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.38903				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.24349				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.49500		45.38577	7.49500	45.37659				0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.05500		103.78859	6.05500	103.77185			5,022,138,100,000,000.00	29,420,000,000	33,265,719,400.00	
R158P	On 15/09/2015	Spot Bond	6.24500		97.14128	6.24500	97.12514				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.34500		110.31035	6.34500	110.29163			866,745,841,477,500.00	36,602,969,500	60,817,413,100.00	
R159P	On 15/09/2016	Spot Bond	6.17500		91.46254	6.17500	91.44742				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 21/12/2026	Spot Bond	7.63500	124.69512	7.67500	124.31893					8,656,542,248,991,000.00	63,070,366,600	31,662,268,200.00
R187P	On 21/12/2026	Spot Bond	7.41500	42.54960	7.41500	42.54109					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.33500	39.95239	7.33500	39.94449					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.75000	285.01543	1.75000	285.01836					40,483,417,625,000.00	23,133,381,500	17,381,494,800.00
R202	On 07/12/2033	Spot Bond	1.70500	236.00268	1.72500	235.33007					226,979,272,806,000.00	33,125,673,200	71,967,394,400.00
R2023	On 28/02/2023	Spot Bond	7.40500	102.60077	7.44000	102.37097					5,949,931,454,722,500.00	03,501,884,500	57,362,936,200.00
R203	On 15/09/2017	Spot Bond	6.65500	103.83985	6.68000	103.76404					9,606,110,521,613,000.00	46,072,204,600	52,266,011,900.00
R2030	On 31/01/2030	Spot Bond	8.08500	100.47149	8.08500	100.44950					8,261,163,613,857,000.00	21,788,944,200	86,861,199,300.00
R2032	On 31/03/2032	Spot Bond	8.22000	100.18345	8.22000	100.16128					6,008,237,861,244,000.00	30,929,180,200	64,506,016,600.00
R2037	On 31/01/2037	Spot Bond	8.32000	103.07213	8.32000	103.04893					4,157,383,443,840,000.00	01,608,587,000	66,549,984,800.00
R204	On 21/12/2018	Spot Bond	6.92000	105.59584	6.94500	105.49321					2,175,987,355,400,000.00	59,535,745,000	48,454,518,000.00
R2044	On 31/01/2044	Spot Bond	8.36500	105.48020	8.36500	105.45633					2,765,089,053,335,000.00	30,554,579,000	59,042,335,400.00
R2048	On 28/02/2048	Spot Bond	8.35000	105.09722	8.35000	105.07386					4,410,325,424,760,000.00	28,182,685,600	23,712,643,300.00
R207	On 15/01/2020	Spot Bond	7.08500	102.06898	7.11000	101.94860					8,696,831,570,563,500.00	27,499,163,100	51,933,250,500.00
R208	On 31/03/2021	Spot Bond	7.20000	97.76247	7.23000	97.60115					2,313,604,960,640,000.00	10,222,911,200	04,292,223,100.00
R209	On 31/03/2036	Spot Bond	8.25000	80.12516	8.27000	79.93967					7,037,027,141,925,000.00	52,972,986,900	15,819,823,600.00
R210	On 31/03/2028	Spot Bond	1.72500	173.54082	1.76000	172.86756					31,486,107,772,500.00	18,252,816,100	38,459,787,800.00
R211	On 31/01/2017	Spot Bond	1.53500	130.09331	1.50000	130.17739					104,119,990,187,500.00	67,830,612,500	59,450,488,000.00
R212	On 31/01/2022	Spot Bond	1.67500	136.43823	1.67500	136.43988					643,491,594,552,500.00	84,174,086,300	65,803,483,000.00
R213	On 28/02/2031	Spot Bond	8.11000	90.67663	8.14000	90.41048					9,430,670,057,974,000.00	62,844,643,400	28,305,356,100.00
R214	On 28/02/2041	Spot Bond	8.30000	81.41524	8.30000	81.39725					0,393,203,699,440,000.00	52,193,216,800	51,613,856,600.00
R228C	On 15/09/2015	Spot Bond	6.24500	97.14128	6.24500	97.12514					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.16500	94.29529	6.16500	94.27973					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.17500	91.46254	6.17500	91.44742					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R327C	On 21/06/2015	Spot Bond	6.31500	98.53390	6.31500	98.51710	0.00	0	0.00				
R328C	On 21/12/2015	Spot Bond	6.18500	95.61428	6.18500	95.59828	0.00	0	0.00				
R329C	On 21/06/2016	Spot Bond	6.16500	92.76836	6.16500	92.75288	0.00	0	0.00				
R330C	On 21/12/2016	Spot Bond	6.22500	89.90339	6.22500	89.88825	0.00	0	0.00				
R331C	On 21/06/2017	Spot Bond	6.65500	86.38113	6.65500	86.36560	0.00	0	0.00				
R332C	On 21/12/2017	Spot Bond	6.70500	83.48876	6.70500	83.47363	0.00	0	0.00				
R333C	On 21/06/2018	Spot Bond	6.95000	80.16360	6.95000	80.14856	0.00	0	0.00				
R334C	On 21/12/2018	Spot Bond	6.93000	77.52744	6.93000	77.51293	0.00	0	0.00				
R335C	On 21/06/2019	Spot Bond	6.91000	74.99247	6.91000	74.97847	0.00	0	0.00				
R336C	On 21/12/2019	Spot Bond	6.90000	72.52120	6.90000	72.50769	0.00	0	0.00				
R337C	On 21/06/2020	Spot Bond	7.07000	69.50227	7.07000	69.48901	0.00	0	0.00				
R338C	On 21/12/2020	Spot Bond	7.05000	67.20368	7.05000	67.19089	0.00	0	0.00				
R339C	On 21/06/2021	Spot Bond	7.15000	64.52564	7.15000	64.51319	0.00	0	0.00				
R340C	On 21/12/2021	Spot Bond	7.12000	62.42015	7.12000	62.40815	0.00	0	0.00				
R341C	On 21/06/2022	Spot Bond	7.09000	60.40087	7.09000	60.38931	0.00	0	0.00				
R342C	On 21/12/2022	Spot Bond	7.06000	58.46387	7.06000	58.45273	0.00	0	0.00				
R343C	On 21/06/2023	Spot Bond	7.02000	56.65047	7.02000	56.63973	0.00	0	0.00				
R344C	On 21/12/2023	Spot Bond	6.98000	54.91456	6.98000	54.90421	0.00	0	0.00				
R345C	On 21/06/2024	Spot Bond	7.61500	50.14346	7.61500	50.13317	0.00	0	0.00				
R346C	On 21/12/2024	Spot Bond	7.57500	48.48585	7.57500	48.47595	0.00	0	0.00				
R347C	On 21/06/2025	Spot Bond	7.53500	46.90115	7.53500	46.89162	0.00	0	0.00				
R348C	On 21/12/2025	Spot Bond	7.49500	45.38577	7.49500	45.37659	0.00	0	0.00				
R349C	On 21/06/2026	Spot Bond	7.45500	43.93632	7.45500	43.92748	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R350C	On 21/12/2026	Spot Bond	7.41500	42.54960		7.41500	42.54109			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.37500	41.22258		7.37500	41.21438			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.33500	39.95239		7.33500	39.94449			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	103.67057			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.98186			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	104.18863			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	102.92428			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.38477			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	22.46223		100.00000	22.40599			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	15.65201		100.00000	15.61325			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	28.95576		100.00000	28.88562			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	61.83467		100.00000	61.67983			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	28.59344		100.00000	28.52417			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	21.62655		100.00000	21.57078			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	7.80650		100.00000	7.78228			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	13.32217		100.00000	13.28781			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	11.39128		100.00000	11.36190			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.51025		100.00000	9.48573			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.93124			0.00	200,000,000	100,000,000.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.32053			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.29562			0.00	1,800,000,000	900,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.57644			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.60560			0.00	0	10,000,000.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.32320			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.56414			0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.49556			0.00	0	0.00
RDFC21	On 28/09/2015	Spot Bond	100.00000	72.20202		100.00000	72.04178		4,550,000,000,000,000.00	45,500,000,000	30,500,000,000.00	
RDFC22	On 24/03/2016	Spot Bond	100.00000	55.11710		100.00000	54.98358		4,761,000,000,000,000.00	47,610,000,000	27,810,000,000.00	
RES01U	On 02/03/2018	Spot Bond	100.00000	16.50837		100.00000	16.46838			0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000	11.58062		100.00000	11.55256			0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000	9.59469		100.00000	9.57144			0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000	8.86588		100.00000	8.84440			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.88887			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.49550			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.05557			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.35878			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.49053			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.50380			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.37089			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.86577			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.37371			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	84.74208			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	83.60085			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	90.00853			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.91666			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.97064			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	81.41281			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	93.70728			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		103.65489		12.35000	103.62058			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		15.16285		100.00000	15.12489			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.56042			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		5.87386		100.00000	5.85947			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		25.50911		100.00000	25.44595			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		58.77034		100.00000	58.62317			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.61827		100.00000	14.60035			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		31.39383		100.00000	31.31522			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	105.77430			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	79.15652			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.53000		111.00089		8.53000	110.97542			0.00	0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	8.69000		107.70762		8.69000	107.68246			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.37000		91.87610		9.37000	109.63195			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.61359			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.54500		108.67664		7.54500	108.65441		17,353,500,000,000.00	2,300,000,000	1,150,000,000.00	
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		107.73300		10.00000	107.70500			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.61160			0.00	0	30,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.73000		105.23589		8.73000	105.21118		49,411,800,000,000.00	5,660,000,000	2,830,000,000.00	
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	102.23067			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.40331			0.00	680,000,000	340,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	102.69759			0.00	340,000,000	670,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.37281			0.00	354,400,000	247,200,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.34900			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	100.00000		0.00000	100.63376			0.00	120,000,000	90,000,000.00
SBK21	On 28/01/2025	Spot Bond	0.00000	100.00000		0.00000	101.47382			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.95500	103.66927		6.95500	103.64973		83,460,000,000,000.00	12,000,000,000	6,000,000,000.00	
SBK9	On 10/04/2018	Spot Bond	8.44500	103.75230		8.44500	103.72873		40,029,300,000,000.00	4,740,000,000	2,370,000,000.00	
SBN27	On 15/09/2015	Spot Bond	7.54500	103.08487		7.54500	103.06429			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	102.89057		7.96000	102.86894			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.30500	103.19758		7.30500	103.17761			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.08000	100.63758		8.08000	100.61593			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.45000	103.12945		7.45000	103.10912			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.70500	103.00987		7.70500	102.98889			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.20720			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.75510			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.73000	102.72002		7.73000	102.69885			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.66398			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.01202			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.21731			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.70000	109.61582		8.70000	109.59018			0.00	0	2,510,000,000.00
SBS20	On 15/05/2026	Spot Bond	9.57500	106.85135		9.57500	106.82375		4,787,500,000,000.00	500,000,000	250,000,000.00	
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.87191			0.00	0	30,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.69297			0.00	0	1,500,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.82130			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.84754			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.52500	104.18105		8.52500	104.15703			0.00	0	330,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	20.98470		100.00000	20.93774			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	8.98000	107.91018		8.98000	107.88400			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.95597			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.49000	103.18063		8.49000	103.15706			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.58500	93.37393		9.58500	93.34979			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.74557			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.32500	106.10745		9.32500	106.08089			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.13934			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.14310			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.47500	104.06800		9.47500	104.04183			27,477,500,000,000.00	2,900,000,000	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000	100.00000		0.00000	101.12865			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000	100.00000		0.00000	101.15911			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.51000	99.15021		8.51000	99.12739			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.59500	98.23759		9.59500	98.21217			57,570,000,000,000.00	6,000,000,000	0.00
SBS39	On 29/01/2030	Spot Bond	10.19000	97.86994		10.19000	97.84307			1,222,800,000,000.00	120,000,000	80,000,000.00
SBS4	On 16/11/2021	Spot Bond	8.93000	101.46711		8.93000	101.44261			14,288,000,000.00	1,600,000	80,800,000.00
SBS9	On 07/07/2016	Spot Bond	7.34500	107.36649		7.34500	107.34510			0.00	0	370,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.36000	126.21833		2.36000	272.95778			0.00	0	60,000,000.00
SBSI12	On 31/01/2017	Spot Bond	2.14500	101.01829		2.14500	128.67645			0.00	0	10,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000	22.06584		100.00000	22.01239			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.44142			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		21.59088		100.00000	21.53858			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		165.11565		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.77000		113.43389		2.77000	127.24324			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		103.12307		6.50000	103.10495			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.35126			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.92049			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.50349			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.71000		102.17253		8.71000	102.14861			6,968,000,000.00	800,000	260,400,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.04346			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.75630			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.06220			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		22.95247		100.00000	22.89500			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.73300		10.00000	107.70500			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.29907			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		88.87460		100.00000	88.66350			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.26258			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		40.75739		100.00000	40.65646			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		33.76514		100.00000	33.68153			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		29.35199		100.00000	29.28011			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.02000		102.92020		9.02000	102.89553			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.50484			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.96965			0.00	0	1,600,000,000.00
SHS22	On 23/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.69418			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.59500	103.69912		7.59500	103.67777			32,506,600,000,000.00	4,280,000,000	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.54500	101.86067		8.54500	101.37023			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.08000	100.63758		8.08000	100.61593			53,166,400,000,000.00	6,580,000,000	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.64547			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.75202			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.08534			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.61602			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.63262			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.53107			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.78000	104.50449		7.78000	104.48258			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.37070			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.63680			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.45373			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.78000	100.68945		8.78000	100.66568			5,296,096,000,000.00	603,200,000	441,600,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.53763			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.99978			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.30097			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.72000	90.86057		8.72000	90.83926			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.72000	90.86057		8.72000	90.83926			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.47000	96.66985		8.47000	96.64770			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.17660			0.00	800,000,000	200,000,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN009	On 15/09/2017	Spot Bond			7.56000		101.79143		7.56000	101.77091			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond			2.49500		109.69846		2.49500	110.11566			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond			8.19500		101.47300		8.19500	101.45061			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond			0.00000		100.00000		0.00000	100.58162			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond			9.67500		108.45208		9.67500	108.42394			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond			0.00000		100.00000		0.00000	100.47935			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond			9.98000		76.97401		9.98000	76.95364			49,900,000,000,000.00	5,000,000,000	2,500,000,000.00
SSN024	On 21/01/2019	Spot Bond			0.00000		100.00000		0.00000	101.38528			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond			0.00000		100.00000		0.00000	101.40800			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond			0.00000		100.00000		0.00000	100.02027			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond			0.00000		100.00000		0.00000	101.57285			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond			0.00000		100.00000		0.00000	99.97428			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond			0.00000		100.00000		0.00000	100.63643			0.00	0	0.00
SSN031	On 16/02/2016	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN032	On 20/12/2019	Spot Bond			0.00000		100.00000		0.00000	100.12012			0.00	0	0.00
SSN033	On 17/03/2020	Spot Bond			0.00000		100.00000		0.00000	100.19631			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond			0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond			0.00000		100.00000		0.00000	99.40485			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond			0.00000		100.00000		0.00000	99.40649			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond			0.00000		100.00000		0.00000	99.29915			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond			0.00000		100.00000		0.00000	99.14116			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond			0.00000		100.00000		0.00000	99.10491			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond			0.00000		100.00000		0.00000	99.05595			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1228	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.00496			0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.87786			0.00	0	0.00
SY1230	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.68880			0.00	0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.66678			0.00	0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.55059			0.00	0	0.00
SY1233	On 22/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.53393			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.51500	102.82562		6.51500	102.80752			3,648,400,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.32500	104.57100		8.32500	104.54756			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	58.76145		100.00000	58.61430			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.27102			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.99944			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.48189			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.11216			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.11780			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.63944			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.77246			0.00	12,000,000,000	3,000,000,000.00
TFS133	On 28/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.05889			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.09439			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.59500	102.75915		7.59500	102.73799			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.34385			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.37963			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	101.45323		7.83000	101.43170			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.32416			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.36890			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.43682			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.32416			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.36890			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	84.98837		7.16000	101.31054				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.45656			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.44940			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.62098			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.59776			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.29794			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.21796			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.32236			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.37963			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	101.61806		8.73000	101.59407			13,095,000,000,000.00	1,500,000,000	1,500,000,000.00	
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.04484			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.36890			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.41500	99.28161		8.41500	100.88715				0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.86084			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.38622			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.46013			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.44046			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.45099			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.61741			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.61026			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.56610			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.17351			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.18062			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.16788			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.62016			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.64092			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.71000		102.18872		8.71000	102.47616			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.62847			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.65750			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.62000		100.50021		8.62000	100.47678			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.90684			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.95502			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	8.73000		97.37254		8.73000	99.44999			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.69480			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.69480			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.00915			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.76097			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.76097			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.10520			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.02813			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.02813			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.49301			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.38802			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.84028		101.06155	6.82318			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.59700			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.36102			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.81398			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.36102			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.37902			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.38802			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.35023			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.37902			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.47798			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.47798			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.47798			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.62185			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.65781			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.61286			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.33117			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	102.37601			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.35808			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		6.60500	105.32106		6.60500	105.30212			0.00	0	550,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL20	On 22/02/2020	Spot Bond	9.06000		88.80983		9.06000	88.75769			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		107.73300		10.00000	107.70500			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.64000		107.15629		7.64000	107.13410		419,130,400,000,000.00	54,860,000,000	30,050,000,000.00	
TN20	On 17/09/2020	Spot Bond	8.88000		107.18330		8.88000	107.15799		394,272,000,000,000.00	44,400,000,000	21,370,000,000.00	
TN20U	On 14/04/2020	Spot Bond	100.00000		1.10260		100.00000	1.09987			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.14500		113.90343		9.14500	113.87531		245,086,000,000,000.00	26,800,000,000	11,500,000,000.00	
TN25	On 19/08/2025	Spot Bond	9.38500		101.68078		9.38500	101.65502		311,582,000,000,000.00	33,200,000,000	16,130,000,000.00	
TN27	On 14/11/2027	Spot Bond	9.42500		99.41981		9.42500	99.39452		194,155,000,000,000.00	20,600,000,000	9,870,000,000.00	
TN30	On 09/10/2030	Spot Bond	9.80500		110.35272		9.80500	110.32371		88,245,000,000,000.00	9,000,000,000	23,500,000,000.00	
TN40	On 09/10/2040	Spot Bond	10.21000		109.85513		10.21000	109.82508		51,050,000,000,000.00	5,000,000,000	2,500,000,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.32045			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.66639			0.00	9,000,000	9,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.78966			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.80929			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.81129			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.90800			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.10845			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	100.81032			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.57321			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.73300		10.00000	107.70500			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.61642			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.64923			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.39642			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.48718			0.00	0	1,100,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR30	On 31/12/2099	Spot Bond	10.00000	99.89298	10.00000	99.86623				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.89564	9.75000	99.86957				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.89725	100.00000	9.87172				0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.19484				0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.20634				0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.21270				0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.21397				0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.24933				0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.32606				0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	13.08452	100.00000	13.05176				0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.87242				0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.61937				0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000	0.00000	98.87062				0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000	0.00000	98.61283				0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000	0.00000	98.04501				0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000	0.00000	97.82406				0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000	0.00000	97.54522				0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	97.25426				0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000	0.00000	96.98318				0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.34743				0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.19885				0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.92509				0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000	0.00000	95.46169				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	95.11299			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	94.46263			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.42083			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	100.00000		0.00000	94.25168			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000	100.00000		0.00000	93.87429			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	93.53474			0.00	0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	93.13435			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.09793		100.00000	14.06264			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.29500			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.26925			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.17986			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.14113			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.96877			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.79393			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.76575			0.00	0	0.00
TWC086	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.50247			0.00	0	0.00
TWC088	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.05260			0.00	5,000,000,000	2,500,000,000.00
TWC089	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.05349			0.00	0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.05489			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.42486			0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.55616			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.27897			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCM17	On 02/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.51014			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.63000		110.16895		8.63000	110.14365			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		7.67762		100.00000	7.66208			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.50041		100.00000	7.48523			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.98305			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.15527			0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		69.39163		100.00000	69.25996			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.92169			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.95088			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.95216			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.92477			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.92269			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.20852		100.00000	7.19394			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.03131		100.00000	7.01708			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00021		100.00000	0.00021			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.73500		110.43542		6.73500	110.41521		134,700,000,000,000.00	20,000,000,000	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.94000		234.96334		1.94000	234.96446			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.37500		103.38052		6.37500	103.36266			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.18000		106.54039		7.18000	106.51962		69,143,400,000,000.00	9,630,000,000	4,815,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.50000		108.22866		7.50000	108.20665			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.73500		108.24796		7.73500	108.22526			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP5	On 28/05/2021	Spot Bond	7.83000	108.57969		7.83000	108.55665			42,282,000,000,000.00	5,400,000,000	3,310,000,000.00
Z014	On 30/06/2015	Spot Bond	6.00500	98.46111		6.00500	98.44516			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.93500	96.75978		5.93500	96.74423			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.00500	98.44516		6.00500	98.42922			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.89000	73.68357		6.89000	73.66978			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	67.49613		100.00000	67.36808			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	35.72655		100.00000	35.65877			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>1.86e+017</b>	<b>9,971,636,700</b>	<b>71 217 832 554.00</b>
<b>Grand Total:</b>										<b>1.86e+017</b>	<b>9,971,943,493</b>	<b>71 221 858 630.00</b>