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## INTEREST RATE AND CURRENCY DERIVATIVES

### DAILY MTM REPORT

DAILY SUMMARY FOR: 23/04/2015

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 28/04/2015	Any day expiry	12.20180	12.20180		12.22740	12.22740		17.21	0.00	0	3,827.00
\$ / R	10.80	Put	Any day expiry	0.05940	0.00006		0.03020	0.00003	0.059	31.82	0.00	0	300.00
\$ / R	11.15	Put	Any day expiry	0.20970	0.00021		0.12050	0.00012	0.210	26.72	0.00	0	250.00
\$ / R	12.00	Call	Any day expiry	234.87210	0.23487		251.22900	0.25123	234.872	18.47	0.00	0	250.00
\$ / R	15.15	Call	Any day expiry	0.05360	0.00005		0.04590	0.00005	0.054	53.15	0.00	0	300.00
\$ / R		On 29/04/2015	Any day expiry	12.19590	12.19590		12.22910	12.22910		17.55	0.00	0	758.00
\$ / R		On 30/04/2015	Any day expiry	12.19760	12.19760		12.23080	12.23080		17.81	122,350,000.00	10,000	21,000.00
\$ / R	11.80	Call	Any day expiry	412.67190	0.41267		441.70610	0.44171	412.672	18.80	0.00	0	10,000.00
\$ / R	12.05	Call	Any day expiry	209.53920	0.20954		225.93830	0.22594	209.539	18.18	0.00	0	10,000.00
\$ / R		On 06/05/2015	Any day expiry	12.20800	12.20800		12.24150	12.24150		16.56	0.00	0	0.00
\$ / R	11.66	Put	Any day expiry	12.83170	0.01283		8.91870	0.00892	12.832	16.92	0.00	0	5,500.00
\$ / R	12.62	Call	Any day expiry	43.22220	0.04322		43.39380	0.04339	43.222	19.10	0.00	0	5,500.00
\$ / R		On 13/05/2015	Any day expiry	12.22270	12.22270		12.25600	12.25600		16.32	0.00	0	6,230.00
\$ / R		On 15/05/2015	Any day expiry	12.22680	12.22680		12.26020	12.26020		16.55	0.00	0	0.00
\$ / R		On 18/05/2015	Any day expiry	12.23310	12.23310		12.26650	12.26650		16.28	0.00	0	0.00
\$ / R	12.11	Call	Any day expiry	271.99530	0.27200		287.17590	0.28718	271.995	16.10	0.00	0	4,000.00
\$ / R		On 20/05/2015	Any day expiry	12.23730	12.23730		12.27060	12.27060		16.35	0.00	0	1,462.00
\$ / R		On 26/05/2015	Any day expiry	12.24990	12.24990		12.35600	12.35600		16.15	0.00	0	0.00

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 26/05/2015	Any day expiry	12.36	Call	193.80500	0.19381	0.00000	0.00000	193.805	16.60	3,226,300.00	14,000	7,000.00
\$ / R	On 27/05/2015	Any day expiry			12.25200	12.25200	12.28520	12.28520		16.21	0.00	0	1,389.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	1.50060	0.00150	1.42590	0.00143	1.501	17.03	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	2.29890	0.00230	2.15080	0.00215	2.299	16.34	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	5.15970	0.00516	4.68120	0.00468	5.160	15.68	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	446.69340	0.44669	468.55070	0.46855	446.693	15.57	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	261.83960	0.26184	276.33560	0.27634	261.840	16.13	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	0.29360	0.00029	0.36610	0.00037	0.294	24.83	0.00	0	300.00
\$ / R	On 03/06/2015	Any day expiry			12.26630	12.26630	12.29940	12.29940		16.25	0.00	0	0.00
\$ / R	On 03/06/2015	Any day expiry	12.30	Call	253.40030	0.25340	263.77510	0.26378	253.400	16.44	0.00	0	10,000.00
\$ / R	On 09/06/2015	Any day expiry			12.27860	12.27860	12.31150	12.31150		16.24	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			12.28470	12.28470	12.31760	12.31760		16.47	452,875,465.50	36,865	1,163,181.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	3.86450	0.00386	3.39080	0.00339	3.864	16.88	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	4.06330	0.00406	3.55960	0.00356	4.063	16.80	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	4.60690	0.00461	4.02070	0.00402	4.607	16.59	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	7.25430	0.00725	6.25600	0.00626	7.254	15.85	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	7.63110	0.00763	6.57330	0.00657	7.631	15.76	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	25.48740	0.02549	21.91210	0.02191	25.487	15.43	0.00	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	843.30600	0.84331	870.94020	0.87094	843.306	15.37	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	825.74240	0.82574	853.07400	0.85307	825.742	15.36	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	41.04240	0.04104	35.47400	0.03547	41.042	15.36	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	739.85010	0.73985	765.50430	0.76550	739.850	15.32	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	698.21980	0.69822	722.93100	0.72293	698.220	15.30	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Put	63.51980	0.06352	55.33100	0.05533	63.520	15.30	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.78	Put	92.58710	0.09259	81.64720	0.08165	92.587	15.44	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Put	98.03570	0.09804	86.64620	0.08665	98.036	15.48	0.00	0	6,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	164.56150	0.16456	148.47040	0.14847	164.562	15.87	0.00	0	34,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	172.44970	0.17245	155.88210	0.15588	172.450	15.91	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.04	Call	425.26760	0.42527	441.12280	0.44112	425.268	15.95	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.13	Call	374.61140	0.37461	388.34610	0.38835	374.611	16.13	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	291.32050	0.29132	301.28070	0.30128	291.320	16.47	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.40	Call	252.15020	0.25215	260.51650	0.26052	252.150	16.81	63,037.55	250	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	217.87820	0.21788	224.85500	0.22485	217.878	17.16	0.00	0	30,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	433.17820	0.43318	407.25500	0.40725	433.178	17.16	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	199.47670	0.19948	205.71430	0.20571	199.477	17.36	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.60	Call	188.04480	0.18804	0.00000	0.00000	188.045	17.50	47,011.20	250	125.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	179.89150	0.17989	185.35490	0.18535	179.892	17.60	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	104.76020	0.10476	107.46310	0.10746	104.760	18.92	261,900.50	2,500	42,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Put	820.06020	0.82006	789.86310	0.78986	820.060	18.92	0.00	0	501.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	77.34790	0.07735	79.22450	0.07922	77.348	19.78	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Call	74.27440	0.07427	76.06520	0.07607	74.274	19.90	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Put	1,039.57440	1.03957	1,008.46520	1.00847	1,039.574	19.90	0.00	0	201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	56.27690	0.05628	57.59290	0.05759	56.277	20.72	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	53.45100	0.05345	54.69680	0.05470	53.451	20.88	0.00	0	51,500.00
\$ / R	On 26/06/2015	Any day expiry			12.31320	12.31320	12.34600	12.34600		16.43	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	7.87750	0.00788	6.91860	0.00692	7.878	16.18	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	19.74050	0.01974	16.53380	0.01653	19.740	15.31	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	281.85760	0.28186	288.32780	0.28833	281.858	16.94	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	17.17560	0.01718	17.08800	0.01709	17.176	31.01	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.32140	12.32140	12.35420	12.35420		16.36	0.00	0	7,712.00
\$ / R	On 06/07/2015	Any day expiry			12.33380	12.33380	12.36660	12.36660		16.45	0.00	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.13	Call	461.87980	0.46188	473.43620	0.47344	461.880	15.96	0.00	0	5,500.00
\$ / R	On 13/07/2015	Any day expiry			12.34820	12.34820	12.38100	12.38100		16.42	0.00	0	1,698.00
\$ / R	On 29/07/2015	Any day expiry			12.38130	12.38130	12.41430	12.41430		16.53	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	17.08420	0.01708	14.86550	0.01487	17.084	15.61	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	33.59240	0.03359	29.25300	0.02925	33.592	14.66	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	305.16270	0.30516	309.01140	0.30901	305.163	17.47	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	39.37820	0.03938	39.82350	0.03982	39.378	30.18	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.44350	12.44350	12.47670	12.47670		16.60	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	24.17480	0.02417	22.05000	0.02205	24.175	15.11	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	48.17440	0.04817	43.71350	0.04371	48.174	14.61	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	315.26840	0.31527	318.85630	0.31886	315.268	18.08	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	55.13980	0.05514	56.67050	0.05667	55.140	29.64	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.45210	12.45210	12.48540	12.48540		16.55	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.47350	12.47350	12.50690	12.50690		16.53	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.48210	12.48210	12.51550	12.51550		16.63	46,333,555.20	3,712	83,085.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	18.90220	0.01890	16.87660	0.01688	18.902	15.40	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,902.54330	1.90254	1,933.75960	1.93376	1,902.543	15.34	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	41.69270	0.04169	37.43660	0.03744	41.693	14.80	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,525.31680	1.52532	1,554.32000	1.55432	1,525.317	14.77	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	43.21680	0.04322	38.82000	0.03882	43.217	14.77	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,370.36840	1.37037	1,398.02080	1.39802	1,370.368	14.52	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	61.35010	0.06135	55.33590	0.05534	61.350	14.48	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	72.96130	0.07296	65.94350	0.06594	72.961	14.45	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	112.33090	0.11233	102.11310	0.10211	112.331	14.64	0.00	0	35,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	121.26300	0.12126	110.36780	0.11037	121.263	14.67	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,017.67880	1.01768	1,039.13340	1.03913	1,017.679	14.73	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	140.60150	0.14060	128.29570	0.12830	140.601	14.75	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	748.28040	0.74828	762.39500	0.76240	748.280	15.27	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	266.18040	0.26618	246.89500	0.24689	266.180	15.27	0.00	0	35,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	704.31530	0.70432	717.19380	0.71719	704.315	15.49	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	678.06920	0.67807	690.20380	0.69020	678.069	15.63	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	628.35460	0.62835	639.06400	0.63906	628.355	15.90	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	511.50740	0.51151	518.83960	0.51884	511.507	16.63	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	338.19710	0.33820	341.74720	0.34175	338.197	18.20	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	335.78170	0.33578	339.28520	0.33929	335.782	18.23	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	328.65720	0.32866	332.02730	0.33203	328.657	18.31	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	266.58150	0.26658	268.96780	0.26897	266.582	19.15	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	180.28200	0.18028	181.62330	0.18162	180.282	20.80	0.00	0	112,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	150.30530	0.15031	151.35920	0.15136	150.305	21.61	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	128.13060	0.12813	129.01970	0.12902	128.131	22.35	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.51210	12.51210	12.54560	12.54560		16.58	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	34.36830	0.03437	31.35910	0.03136	34.368	15.01	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	62.06620	0.06207	57.06400	0.05706	62.066	14.50	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	99.02040	0.09902	89.46360	0.08946	99.020	14.48	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	324.21750	0.32422	327.45420	0.32745	324.218	18.70	0.00	0	250.00

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\$ / R	On 28/09/2015	Any day expiry	14.00	Call	206.26390		0.20626		208.09450	0.20809	206.264	20.67	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	72.69650		0.07270		74.80140	0.07480	72.696	28.98	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.51640		12.51640		12.54990	12.54990		16.59	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.57640		12.57640		12.61030	12.61030		16.63	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	43.62420		0.04362		40.24540	0.04025	43.624	14.93	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	74.25940		0.07426		69.02160	0.06902	74.259	14.43	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	334.61580		0.33462		337.30470	0.33730	334.616	19.33	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	94.05280		0.09405		98.98620	0.09899	94.053	28.51	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.63840		12.63840		12.67230	12.67230		16.78	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	50.40340		0.05040		46.77250	0.04677	50.403	14.77	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	84.31000		0.08431		78.18520	0.07819	84.310	14.38	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	340.48430		0.34048		342.25230	0.34225	340.484	19.85	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	97.14860		0.09715		97.29980	0.09730	97.149	28.22	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.66720		12.66720		12.70110	12.70110		16.72	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.67380		12.67380		12.70770	12.70770		16.72	61,037,020.80	4,816	68,409.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,790.57220		1.79057		1,820.51620	1.82052	1,790.572	14.50	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	66.77220		0.06677		62.81620	0.06282	66.772	14.50	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,745.52390		1.74552		1,775.21290	1.77521	1,745.524	14.45	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,568.54910		1.56855		1,597.09430	1.59709	1,568.549	14.24	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,397.43700		1.39744		1,424.63510	1.42464	1,397.437	14.03	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	175.89340		0.17589		163.75220	0.16375	175.893	14.32	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	217.68080		0.21768		203.75410	0.20375	217.681	14.51	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	233.98750		0.23399		219.41940	0.21942	233.988	14.58	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	268.81390		0.26881		252.95390	0.25295	268.814	14.72	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.95	Call	1,011.13770		1.01114		1,028.53280	1.02853	1,011.138	14.79	0.00	0	2,114.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	306.60840		0.30661		289.45400	0.28945	306.608	14.86	0.00	0	96,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	900.79550		0.90080		912.97780	0.91298	900.796	15.29	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	566.56540		0.56657		571.47940	0.57148	566.565	17.60	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	537.57290		0.53757		541.89670	0.54190	537.573	17.85	0.00	0	11,629.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	510.45770		0.51046		514.24370	0.51424	510.458	18.10	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	452.14130		0.45214		454.90010	0.45490	452.141	18.70	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	438.93060		0.43893		441.45140	0.44145	438.931	18.85	0.00	0	12,450.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	293.06370		0.29306		293.66670	0.29367	293.064	20.92	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	240.97580		0.24098		240.95130	0.24095	240.976	21.99	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	229.03830		0.22904		228.88890	0.22889	229.038	22.29	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	226.41480		0.22641		226.24030	0.22624	226.415	22.36	2,830,185.00	12,500	78,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	197.47400		0.19747		194.72740	0.19473	197.474	25.28	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.69600		12.69600		12.72980	12.72980		16.78	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	55.34610		0.05535		51.89730	0.05190	55.346	14.58	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	91.28600		0.09129		85.35880	0.08536	91.286	14.26	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	341.14460		0.34114		341.86520	0.34187	341.145	20.33	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	98.41060		0.09841		97.80270	0.09780	98.411	27.88	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.81460		12.81460		12.84790	12.84790		16.85	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	185.77630		0.18578		173.89620	0.17390	185.776	13.96	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	288.29470		0.28829		284.76380	0.28476	288.295	22.75	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.87910		12.87910		12.91110	12.91110		16.88	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.88600		12.88600		12.91790	12.91790		16.98	16,726,028.00	1,298	4,792.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	93.45830		0.09346		87.96770	0.08797	93.458	13.91	0.00	0	1,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	251.30210	0.25130	237.19860	0.23720	251.302	14.12	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	262.11200	0.26211	247.56010	0.24756	262.112	14.19	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	307.95580	0.30796	291.60050	0.29160	307.956	14.44	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	428.37340	0.42837	429.60430	0.42960	428.373	20.75	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	316.71260	0.31671	317.16560	0.31717	316.713	23.56	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	306.01970	0.30602	306.69570	0.30670	306.020	26.37	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	67.36270	0.06736	66.95940	0.06696	67.363	27.31	0.00	0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			13.08000	13.08000	13.10770	13.10770		17.33	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.08860	13.08860	13.11620	13.11620		17.33	0.00	0	1,300.00
\$ / R	On 15/09/2016	Any day expiry			13.29080	13.29080	13.31480	13.31480		17.69	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.29940	13.29940	13.32320	13.32320		17.69	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.48440	13.48440	13.50500	13.50500		17.94	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.49520	13.49520	13.51550	13.51550		17.94	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.28470	12.28470	12.31760	12.31760		16.47	687,943.20	56	597.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.48210	12.48210	12.51550	12.51550		16.63	124,821.00	10	118.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.67380	12.67380	12.70770	12.70770		16.72	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.88600	12.88600	12.91790	12.91790		16.98	0.00	0	27.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.47190	18.47190	18.51660	18.51660		14.28	30,201,556.50	1,635	27,923.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	31.32010	0.03132	34.03830	0.03404	31.320	15.25	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	52.44240	0.05244	70.04260	0.07004	52.442	16.43	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.75760	18.75760	18.80260	18.80260		14.62	75,030.40	4	954.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.03820	19.03820	19.08370	19.08370		14.88	95,191.00	5	19.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	347.12710	0.34713	351.49150	0.35149	347.127	13.62	0.00	0	830.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.35320	19.35320	19.39600	19.39600		15.03	0.00	0	20.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10264	0.10264	0.10283	0.10283		13.76	0.00	0	14,018.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10444	0.10444	0.10463	0.10463		14.78	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10624	0.10624	0.10643	0.10643		15.14	0.00	0	0.00
€ / R	On 30/04/2015	Any day expiry			13.22390	13.22390	13.17930	13.17930		14.81	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			13.24020	13.24020	13.19520	13.19520		13.77	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	26.99040	0.02699	25.93970	0.02594	26.990	17.95	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.26640	13.26640	13.22120	13.22120		14.02	2,719,612.00	205	154,413.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	16.39450	0.01639	17.68030	0.01768	16.395	13.76	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	57.91250	0.05791	64.22040	0.06422	57.913	13.41	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	356.47490	0.35647	383.35890	0.38336	356.475	14.46	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	119.43760	0.11944	109.31860	0.10932	119.438	15.58	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	61.59770	0.06160	56.89750	0.05690	61.598	17.01	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	12.68490	0.01268	11.86650	0.01187	12.685	20.91	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.49940	13.49940	13.45350	13.45350		14.56	0.00	0	11,203.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	143.74290	0.14374	150.78690	0.15079	143.743	13.12	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	202.35890	0.20236	214.69360	0.21469	202.359	13.26	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.03	Call	723.03310	0.72303	691.65680	0.69166	723.033	13.54	0.00	0	1,539.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	171.64170	0.17164	164.24390	0.16424	171.642	18.11	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.73180	13.73180	13.68500	13.68500		14.94	0.00	0	10,175.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	283.35580	0.28336	300.04210	0.30004	283.356	13.14	0.00	0	6,291.00

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 11/12/2015	Foreign Exchange Future	13.90	Put	759.01850		0.75902		788.09920	0.78810	759.019	15.29	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	175.44180		0.17544		174.82360	0.17482	175.442	21.07	0.00	0	6,291.00
€ / R	On 14/03/2016	Foreign Exchange Future			13.99660		13.99660		13.94680	13.94680		15.23	0.00	0	1,100.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.53340		14.53340		14.47410	14.47410		15.76	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			543.66700		543.66700		545.21800	545.21800			0.00	0	0.00
AL37	On 07/05/2015	Index Future			453.37200		453.37200		453.89900	453.89900			553,113,840.00	122	3.00
AL37	On 06/08/2015	Index Future			460.47200		460.47200		461.01200	461.01200			561,775,840.00	122	122.00
AL37	On 05/11/2015	Index Future			468.11400		468.11400		468.66000	468.66000			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			536.11100		536.11100		537.79500	537.79500			21,444,440.00	4	4.00
AL7T	On 06/08/2015	Index Future			544.50600		544.50600		546.22300	546.22300			21,780,240.00	4	3.00
AL7T	On 05/11/2015	Index Future			553.54200		553.54200		555.29000	555.29000			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			489.77500		489.77500		490.85500	490.85500			695,480,500.00	142	444.00
ALBI	On 06/08/2015	Index Future			497.44400		497.44400		498.54800	498.54800			706,370,480.00	142	140.00
ALBI	On 05/11/2015	Index Future			505.69900		505.69900		506.81900	506.81900			0.00	0	0.00
ALBI	On 04/02/2016	Index Future			514.49800		514.49800		515.66000	515.66000			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.51390		9.51390		9.53940	9.53940		13.70	15,545,712.60	1,634	14,438.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	3.74750		0.00375		3.60740	0.00361	3.748	16.23	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	8.60540		0.00861		7.56870	0.00757	8.605	14.91	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	32.92730		0.03293		30.85730	0.03086	32.927	13.76	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	423.07530		0.42308		445.33470	0.44533	423.075	13.62	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	199.37280		0.19937		216.32320	0.21632	199.373	13.70	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	139.32580		0.13933		151.56750	0.15157	139.326	14.14	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.61770		9.61770		9.64330	9.64330		14.08	0.00	0	1,290.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.72220		9.72220		9.74890	9.74890		14.22	0.00	0	30.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.84400		9.84400		9.86890	9.86890		14.20	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			10.09480		10.09480		10.04710	10.04710		13.70	0.00	0	4,071.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			10.24390		10.24390		10.19550	10.19550		13.74	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.87810		12.87810		12.77950	12.77950		14.41	0.00	0	7,458.00
CHF / R	On 14/09/2015	Foreign Exchange Future			13.14160		13.14160		13.04230	13.04230		15.46	0.00	0	1,572.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.97490		1.97490		1.97990	1.97990		15.18	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.99070		1.99070		1.99600	1.99600		15.65	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.78170		1.78170		1.77380	1.77380		13.28	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.81620		1.81620		1.80810	1.80810		13.77	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			124.63150		124.63150		124.65319	124.65319			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 06/08/2015	Bond Future	126.61450		126.61450		126.63809	126.63809			0.00	0	0.00
EL28	On 05/11/2015	Bond Future	127.17672		127.17672		127.20000	127.20000			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.60807		83.14612		9.57892	83.36110			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future	9.69832		84.46221		9.66811	84.68146			0.00	0	0.00
ES33	On 05/11/2015	Bond Future	9.78029		82.06166		9.74920	82.28404			0.00	0	0.00
ES33	On 04/02/2016	Bond Future	9.85853		83.49077		9.83000	83.49077			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	486.21400		486.21400		487.26500	487.26500			19,448,560.00	4	496.00
GOVI	On 06/08/2015	GOVI	493.82800		493.82800		494.90200	494.90200			0.00	0	29.00
GOVI	On 05/11/2015	GOVI	502.02300		502.02300		503.11200	503.11200			0.00	0	0.00
GOVI	On 04/02/2016	GOVI	510.75800		510.75800		511.89000	511.89000			0.00	0	0.00
I2025	On 07/05/2015	Bond Future	120.46722		120.46722		120.48957	120.48957			0.00	0	16.00
I2025	On 06/08/2015	Bond Future	121.21889		121.21889		121.24314	121.24314			0.00	0	0.00
I2025	On 05/11/2015	Bond Future	123.21949		123.21949		123.24000	123.24000			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	131.17150		131.17150		131.19586	131.19586			0.00	0	3,303.00
I2038	On 06/08/2015	Bond Future	131.94799		131.94799		131.97428	131.97428			0.00	0	33.00
I2038	On 05/11/2015	Bond Future	134.12566		134.12566		134.15000	134.15000			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	130.82333		130.82333		130.84707	130.84707			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future	132.90489		132.90489		132.93079	132.93079			0.00	0	0.00
I2046	On 05/11/2015	Bond Future	133.71034		133.71034		133.73000	133.73000			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	141.39593		141.39593		141.42176	141.42176			0.00	0	3,272.00
I2050	On 06/08/2015	Bond Future	142.18727		142.18727		142.21497	142.21497			0.00	0	0.00
I2050	On 05/11/2015	Bond Future	144.53374		144.53374		144.56000	144.56000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	229.78500	229.78500		229.85600	229.85600			1,353,433,650.00	589	932.00
IGOV	On 06/08/2015		Index Future	233.40200	233.40200		233.47700	233.47700			1,374,737,780.00	589	687.00
IGOV	On 05/11/2015		Index Future	237.29500	237.29500		237.36900	237.36900			0.00	0	0.00
IGOV	On 04/02/2016		Index Future	241.44200	241.44200		241.53000	241.53000			0.00	0	0.00
ILBI	On 07/05/2015		Index Future	621.94000	621.94000		622.13400	622.13400			0.00	0	0.00
ILBI	On 06/08/2015		Index Future	631.98600	631.98600		632.18600	632.18600			0.00	0	159.00
ILBI	On 05/11/2015		Index Future	642.47100	642.47100		642.68000	642.68000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.14000	93.86000		6.14000	93.86000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.27000	93.73000		6.21000	93.79000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015		Jibar Tradeable Future	6.30000	93.70000		6.24000	93.76000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015		Jibar Tradeable Future	6.44000	93.56000		6.35000	93.65000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.49000	93.51000		6.40000	93.60000			0.00	0	0.00
JIBAR FUTURE	On 21/10/2015		Jibar Tradeable Future	6.61000	93.39000		6.53000	93.47000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.79000	93.21000		6.69000	93.31000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	7.02000	92.98000		6.89000	93.11000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.26000	92.74000		7.10000	92.90000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.44000	92.56000		7.27000	92.73000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.57000	92.43000		7.41000	92.59000			0.00	0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.69000	92.31000		7.53000	92.47000			0.00	0	0.00
KES / R	On 12/06/2015		Foreign Exchange Future	0.12960	0.12960		0.13020	0.13020			0.00	0	10.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.12920	0.12920		0.12970	0.12970			0.00	0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12880	0.12880		0.12940	0.12940			0.00	0	1,870.00
NGN / R	On 12/06/2015		Foreign Exchange Future	0.06020	0.06020		0.06050	0.06050			0.00	0	50,100.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.05790	0.05790		0.05820	0.05820			0.00	0	0.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05620	0.05620		0.05660	0.05660			0.00	0	112,380.00
NZ\$ / R	On 12/06/2015		Foreign Exchange Future	9.27220	9.27220		9.39750	9.39750		11.03	0.00	0	0.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	9.33820	9.33820		9.46430	9.46430		12.44	0.00	0	500.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	9.40710	9.40710		9.53370	9.53370		13.23	0.00	0	0.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.07990	1.07990		1.07340	1.07340			0.00	0	210.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.08150	1.08150		1.07490	1.07490			0.00	0	50.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.08350	1.08350		1.07690	1.07690			0.00	0	0.00
R186	On 07/05/2015		Bond Future	8.07983	122.08986		8.03030	122.50398		8.83	664,168,838.40	5,440	40,058.00
R186	On 07/05/2015	7.40	Put	5,863.68000	5.86368		5,452.36000	5.45236	5,863.680	8.62	0.00	0	4,229.00
R186	On 07/05/2015	7.45	Put	5,420.91000	5.42091		5,011.72000	5.01172	5,420.910	8.64	0.00	0	4,229.00
R186	On 07/05/2015	7.50	Put	4,981.72000	4.98172		4,575.90000	4.57590	4,981.720	8.66	0.00	0	4,229.00
R186	On 07/05/2015	7.80	Put	2,505.74000	2.50574		2,176.00000	2.17600	2,505.740	8.76	0.00	0	300.00
R186	On 07/05/2015	8.00	Put	1,220.57000	1.22057		1,008.75000	1.00875	1,220.570	8.83	0.00	0	4,229.00
R186	On 07/05/2015	8.05	Put	976.62000	0.97662		797.38000	0.79738	976.620	8.86	0.00	0	4,229.00
R186	On 07/05/2015	8.10	Put	766.42000	0.76642		618.46000	0.61846	766.420	8.89	0.00	0	4,229.00



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 06/08/2015	Bond Future			8.14285		118.72544		8.09129	119.14750		8.97	0.00	0	2,110.00
R186	On 06/08/2015	Bond Future	7.75	Call	1,014.30000		1.01430		1,152.81000	1.15281	1,014.300	8.88	0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	8.90	Put	464.19000		0.46419		411.51000	0.41151	464.190	9.39	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			8.19305		120.67589		8.13965	121.10436		8.71	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	969.64000		0.96964		890.31000	0.89031	969.640	9.17	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.23423		117.47762		8.17821	117.91842		8.78	0.00	0	5,512.00
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			291.61607		291.61607		291.67094	291.67094			0.00	0	1,046.00
R197	On 06/08/2015	Bond Future			290.20762		290.20762		290.26700	290.26700			0.00	0	0.00
R197	On 05/11/2015	Bond Future			294.99731		294.99731		295.05000	295.05000			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			241.69968		241.69968		241.74452	241.74452			464,063,385.60	1,920	51,422.00
R202	On 06/08/2015	Bond Future			242.33298		242.33298		242.38115	242.38115			465,279,321.60	1,920	2,040.00
R202	On 05/11/2015	Bond Future			246.33211		246.33211		246.38000	246.38000			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			7.85997		100.88713		7.81543	101.14275		6.99	100,887,130.00	1,000	13,264.00
R2023	On 06/08/2015	Bond Future			7.92563		102.48399		7.87887	102.74479		6.81	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	89.62000		0.08962		78.53000	0.07853	89.620	7.19	0.00	0	911.00
R2023	On 05/11/2015	Bond Future			7.98083		100.24276		7.93000	7.93000			0.00	0	0.00
R2023	On 04/02/2016	Bond Future			8.02759		101.98804		7.98000	7.98000			0.00	0	0.00
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			7.12003		103.68361		7.11099	103.70312		2.45	0.00	0	7,691.00
R203	On 07/05/2015	Bond Future	7.84	Put	0.20000		0.00020		0.27000	0.00027	0.200	2.55	0.00	0	5,000.00
R203	On 06/08/2015	Bond Future			7.21718		105.32473		7.20635	105.34570		2.27	0.00	0	252.00
R203	On 06/08/2015	Bond Future	7.84	Put	133.66000		0.13366		131.53000	0.13153	133.660	2.37	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.28777		102.88799		7.27567	102.90879		1.98	0.00	0	0.00
R203	On 04/02/2016	Bond Future			7.33198		104.67961		7.31000	7.31000			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			8.49007		98.13656		8.45064	98.45579			0.00	0	7,020.00
R2030	On 06/08/2015	Bond Future			8.55720		95.68165		8.51634	96.00702			143,522,475.00	1,500	1,900.00
R2030	On 05/11/2015	Bond Future			8.60921		97.25407		8.56000	8.56000			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			8.58439		97.97839		8.54995	98.27667			0.00	0	126.00
R2032	On 06/08/2015	Bond Future			8.64770		99.52921		8.61207	99.83330			144,317,354.50	1,450	1,450.00
R2032	On 05/11/2015	Bond Future			8.70111		97.00834		8.66447	97.31690			0.00	0	0.00
R2032	On 04/02/2016	Bond Future			8.74758		98.69786		8.71000	8.71000			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 07/05/2015	Bond Future			8.67940		100.60877		8.64998	100.89100			0.00	0	32,001.00
R2037	On 06/08/2015	Bond Future			8.74221		97.94248		8.71180	98.23025			0.00	0	1,954.00
R2037	On 05/11/2015	Bond Future			8.79145		99.55218		8.76025	99.84418			0.00	0	0.00
R2037	On 04/02/2016	Bond Future			8.83548		97.02813		8.80000	8.80000			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			7.36411		105.09245		7.35505	105.12108		3.45	0.00	0	12,510.00
R204	On 06/08/2015	Bond Future			7.45317		102.72018		7.44294	102.75040		3.44	0.00	0	321.00
R204	On 06/08/2015	Bond Future	8.41	Put	71.17000		0.07117		70.20000	0.07020	71.170	3.63	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.51762		104.40763		7.50666	104.43781		3.27	0.00	0	0.00
R204	On 04/02/2016	Bond Future			7.56184		102.18762		7.55000	7.55000			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			8.73895		102.53381		8.71453	102.79016			0.00	0	9,526.00
R2044	On 06/08/2015	Bond Future			8.79881		99.77269		8.77357	100.03430			0.00	0	650.00
R2044	On 05/11/2015	Bond Future			8.84585		101.41248		8.81999	101.67785			0.00	0	0.00
R2044	On 04/02/2016	Bond Future			8.88800		98.79556		8.86000	8.86000			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			8.70806		102.16567		8.68860	102.37676			0.00	0	34,224.00
R2048	On 06/08/2015	Bond Future			8.76230		103.78273		8.74219	103.99834			0.00	0	1,995.00
R2048	On 05/11/2015	Bond Future			8.80983		101.05651		8.78923	101.27515			0.00	0	0.00
R2048	On 04/02/2016	Bond Future			8.85296		102.81619		8.83000	8.83000			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			7.54315		101.19038		7.50880	101.32292		4.52	0.00	0	40,822.00
R207	On 07/05/2015	Bond Future	7.73	Call	828.07000		0.82807		943.36000	0.94336	828.070	4.59	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.62697		99.14963		7.58997	99.28538		4.52	0.00	0	121.00
R207	On 06/08/2015	Bond Future	7.46	Call	683.69000		0.68369		744.48000	0.74448	683.690	4.51	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.68503		100.77870		7.64563	100.91619		4.32	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	876.73000		0.87673		935.46000	0.93546	876.730	4.31	0.00	0	53.00
R207	On 04/02/2016	Bond Future			7.72937		98.89096		7.68581	99.03500		4.21	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	827.31000		0.82731		880.49000	0.88049	827.310	4.16	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
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			7.65081		96.55812		7.61132	96.73797		5.68	0.00	0	56,539.00
R208	On 06/08/2015	Bond Future			7.72174		98.08645		7.67983	98.27024		5.52	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	69.86000		0.06986		62.10000	0.06210	69.860	5.84	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.77616		96.29736		7.73203	96.48370		5.47	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	533.50000		0.53350		495.85000	0.49585	533.500	5.70	0.00	0	2,200.00
R208	On 04/02/2016	Bond Future			7.81735		97.97416		7.77000	7.77000			0.00	0	0.00
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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.62329		77.90336		8.59380	78.13716		14.03	1,402,260.48	18	24,712.00
R209	On 07/05/2015	Bond Future	8.30	Put	2,740.31000		2.74031		2,552.75000	2.55275	2,740.310	13.92	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.67904		79.13642		8.64863	79.37479		13.77	0.00	0	400.00
R209	On 06/08/2015	Bond Future	9.90	Put	167.14000		0.16714		156.44000	0.15644	167.140	14.44	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.72592		77.28795		8.69475	77.52986		14.06	0.00	0	0.00
R209	On 04/02/2016	Bond Future			8.76656		78.63396		8.73000	8.73000			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			178.02932		178.02932		178.06237	178.06237			0.00	0	833.00
R210	On 06/08/2015	Bond Future			180.86188		180.86188		180.89781	180.89781			0.00	0	18.00
R210	On 05/11/2015	Bond Future			181.74309		181.74309		181.77000	181.77000			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			132.17489		132.17489		132.20239	132.20239			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			132.66063		132.66063		132.69021	132.69021			0.00	0	0.00
R211	On 05/11/2015	Bond Future			134.85021		134.85021		134.88000	134.88000			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			139.00398		139.00398		139.20169	139.20169			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			139.44050		139.44050		139.64309	139.64309			0.00	0	7.00
R212	On 05/11/2015	Bond Future			141.74197		141.74197		141.95000	141.95000			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			8.52900		88.23408		8.48951	88.54206		12.00	185,291,568.00	2,100	16,799.00
R213	On 06/08/2015	Bond Future			8.58942		89.63066		8.54860	89.94453		11.75	98,593,726.00	1,100	4,613.00
R213	On 05/11/2015	Bond Future			8.64229		87.55813		8.60032	87.87668		11.97	0.00	0	0.00
R213	On 04/02/2016	Bond Future			8.69002		89.08256		8.65000	8.65000			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			8.65790		79.14703		8.63340	79.35307		14.80	0.00	0	15,146.00
R214	On 06/08/2015	Bond Future			8.71093		80.39977		8.68567	80.60991		14.54	48,239,862.00	600	7,642.00
R214	On 05/11/2015	Bond Future			8.75728		78.42886		8.73141	78.64206		14.88	0.00	0	0.00
R214	On 04/02/2016	Bond Future			8.79917		79.79437		8.77221	80.01461		14.53	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RAIN	On 12/06/2015	Foreign Exchange Future	21,469.98000		21,469.98000	21,475.86000	21,475.86000				0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.46860		4.46860	4.47530	4.47530			14.55	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.42040		4.42040	4.42720	4.42720			13.32	0.00	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.63600		1.63600	1.64020	1.64020				0.00	0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.58820		1.58820	1.59310	1.59310				0.00	0	0.00

**Total for Derivatives :** **8,378,551,622.03**    **108,506**    **4 061 121.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.53116				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.65000		104.65619	6.65000	104.63717				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.71034				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.81000		102.43082	8.81000	102.40682				0.00	0	200,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000	0.00000	100.26974				0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.07000		102.25745	9.07000	102.23267				0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		107.56000	10.00000	107.53200				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000	0.00000	101.34980				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000	0.00000	101.43563				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.39500		100.36823	9.39500	100.34277				0.00	0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		11.18371	100.00000	11.15571				0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		104.77634	10.84000	104.74579				0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		8.67198	100.00000	8.65424				0.00	0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.33188				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.69500		102.75660	8.69500	102.73245				0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		108.66600	10.00000	108.63700				0.00	0	0.00
ABCPi3	On 07/12/2023	Spot Bond	2.10000		128.80281	2.10000	278.00027				235,200,000,000.00	112,000,000	56,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.23824				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.10653			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.91092			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	100.93356			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000		0.00000	98.44274			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.96161			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.87364			0.00	2,000,000,000	1,000,000,000.00
ABN05	On 18/04/2021	Spot Bond	1.84000		173.68540		1.84000	173.68715			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		164.30404		2.76000	164.30153			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		174.94186		2.17000	174.94201			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		184.51777		1.82000	184.51974			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.09125		80.71612		8.09125	80.69892			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.09125		80.71612		8.09125	80.69892			2,751,025,000,000.00	340,000,000	170,000,000.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	98.83000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.78621			0.00	40,000,000	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.49000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	96.57000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	96.01000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	94.62000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	93.98000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.41319			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.30324			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	93.60000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	92.89000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	92.61000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	92.32000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.63147			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.94000		104.00134		6.94000	103.98209			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.25954			0.00	80,000,000	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	90.98000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	90.44000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.45000		96.60042		2.45000	110.58156			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.25000		104.11040		2.25000	163.73158			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.15000		121.20349		2.15000	221.51109			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	88.63000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.41500		92.15882		9.41500	92.13578		1,883,000,000,000.00	200,000,000	100,000,000.00	
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	101.16000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	69.34000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	105.07263			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	96.72000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	106.35000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		109.70847		9.63000	109.68013			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.30000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN79	On 21/12/2026	Spot Bond		9.42500	111.19951		9.42500	111.17138			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.77500	91.32707		8.77500	91.30565			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.60000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	110.12000			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		9.52000	110.50492		9.52000	110.47669			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	90.66000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.05366			0.00	40,000,000	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	99.95555			0.00	40,000,000	0.00
ABS10	On 17/03/2018	Spot Bond		8.24500	105.25745		8.24500	105.23435			0.00	0	1,422,500,000.00
ABS11	On 09/04/2021	Spot Bond		8.78000	103.46696		8.78000	103.44268			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.81000	99.96270		6.81000	99.94406			408,600,000,000.00	60,000,000	30,000,000.00
ABS6	On 01/06/2020	Spot Bond		8.88500	100.58634		8.88500	100.56231			0.00	0	3,629,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.62000	95.55732		9.62000	95.53292			3,848,000,000,000.00	400,000,000	1,660,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.47000	102.67472		7.47000	102.65426			24,651,000,000,000.00	3,300,000,000	1,650,000,000.00
ABSI2	On 07/12/2023	Spot Bond		1.91000	222.35348		1.91000	281.72412			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		1.24000	127.82403		1.24000	130.67837			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		1.88000	132.01890		1.88000	134.67191			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00658		100.00000	0.00656			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	87.74531		100.00000	87.54030			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL028	On 15/09/2015	Spot Bond	11.10000	102.42055		11.10000	102.39068			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.85902			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	9.46509		100.00000	9.44216			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.90462			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.55151			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	56.41632		100.00000	56.27965			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.81340			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	69.53072		11.00000	69.51084			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	36.10644		100.00000	36.01898			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	100.93173			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.01914			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.89273			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.91908			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.93067			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.05934			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.05934			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.07087			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.07087			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.04780			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	95.57767			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.66600		10.00000	108.63700			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.72894			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.90330			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.92941			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.93989			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.91883			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.87166			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.28500	103.75122	9.28500	103.72534			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	99.99987			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.61686			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	89.72976			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	184.81660			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	184.83519			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.89264			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.83814			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.26736			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.83737			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.04020			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.44767			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	108.66600	10.00000	108.63700			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.15745			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.93584			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.89582			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL151	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.81952			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.87705			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.84010			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000		101.09036		10.23000	101.06295			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.82099			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	116.85096			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.47000		104.58634		9.47000	104.55976			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.87382			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000		116.99169		1.75000	117.12451			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.81042			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.84945			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.87551			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.82336			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.95357			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.61066			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.29648			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.81397			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.76897			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	100.87030			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.85528			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.89994			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.91364			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.01853			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.22831			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.91688			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.91688			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.95879			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.85466			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.96871			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.60936			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.95879			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	97.71957			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.93481			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.91718			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	136.28479			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	137.26059			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.80247			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.79517			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.31114			0.00	0	100,000,000.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.81501			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	97.87772			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.84945			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.80352			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.80247			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.88317			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.15968			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.95683			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.95846			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.43580			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	103.05374			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	24.99489		100.00000	24.93230			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	14.17563		100.00000	14.14130			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.29914			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.16457			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.18074			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.20225			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.15866			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.03000	98.85709		8.03000	98.83582			0.00	0	400,000,000.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.20318			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.23562			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.99000	99.71408		8.99000	99.69025			1,798,000,000,000.00	200,000,000	2,990,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.52000	111.87874		9.52000	111.85016			761,600,000,000.00	80,000,000	40,000,000.00
AIR03	On 09/03/2016	Spot Bond	7.16000	104.52448		7.16000	104.50450			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.15500	104.42152		9.15500	104.39570			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.66799		100.00000	11.64217			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.88000	105.08548		9.88000	105.05749			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.50000	167.54468		2.50000	167.54331			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.13032			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.02526			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	90.79602		100.00000	90.57072			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.71119			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
APF02	On 26/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.76465			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	100.78746			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.60896			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.75042			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	100.84010			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.89137			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.46908			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	100.00000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	100.00000		0.00000	93.45000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.21379			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	111.67478			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.40000	134.25465		2.40000	240.78951			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	112.03136			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	113.76832			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.45849			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	100.00000		0.00000	108.66465			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	88.89057			0.00	0	0.00
ASN034	On 20/06/2019	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
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.70325				0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.41500	168.46856	2.41500	213.44843				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	100.95078				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	0.00000	100.00000	0.00000	100.71639				0.00	0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.30523				0.00	0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.25363				0.00	0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.13519				0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	35.12555	100.00000	35.04738				0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	17.46452	100.00000	17.42221				0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	17.56524	100.00000	17.52268				0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	17.11198	100.00000	17.07053				0.00	0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000	29.87729	100.00000	29.78083				0.00	0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000	41.62116	100.00000	41.52034				0.00	0	1,700,000,000.00
ASN50U	On 16/03/2018	Spot Bond	100.00000	17.19337	100.00000	17.15172				0.00	0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000	28.49431	100.00000	28.41493				0.00	0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000	39.83849	100.00000	39.72753				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.94005				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.73976				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.60443				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.04000	102.93148	9.04000	102.90661				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.85564				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.14481			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.22293			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	101.38153			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.35000		104.69029		9.35000	104.66402			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.93000		102.79049		6.93000	102.77154		693,000,000,000.00		100,000,000	50,000,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		52.98820		100.00000	52.85843			0.00	0	0.00
BAW21	On 24/03/2022	Spot Bond	9.60000		99.37839		9.60000	99.35307			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	103.02699			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.84500		103.06467		8.84500	103.04029			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.91155		102.03612		10.91155	101.82504			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.91219		100.99288		10.91219	101.01964			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.93874		100.98103		10.93874	101.01791			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.83352			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.96444		101.14906		10.96444	101.00625			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.85012		100.77068		11.85012	100.73347			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.85238			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.85238			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.85245			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.16155		100.76879		11.16155	100.75288			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.08207		101.58256		11.08207	101.08219			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.91219		100.99288		10.91219	101.01964			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.03653		101.44499		11.03653	101.19608			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.24214		98.18833		10.24214	100.89489			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.81096			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.79403			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.79403			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.99797			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.41007	104.95780		8.41007	103.18051			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.62000	99.87101		11.62000	99.83959			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.77182			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.54500	78.11276		11.54500	98.02307			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.99797			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.73948			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	94.03567		9.28000	100.70819			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.78293			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.34000	74.47954		11.34000	100.48682			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.76071			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.77923			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.77923			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.89645			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.75182			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.79556			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.99797			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.79556			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.75330			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.76957			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.79566			0.00	0	0.00



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	100.62635			0.00	0	0.00
BAYA48	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.64927			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.91155	102.25610		13.91155	102.04144			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.21804	101.41416		15.21804	101.36748			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.09928	101.31192		14.09928	101.20597			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.01855			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.01855			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.01855			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.05513			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.89001			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	31.33892		100.00000	31.27946			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.06748		100.00000	20.01832			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.26366		100.00000	18.21893			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.27387		100.00000	11.24625			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.29251		100.00000	11.26516			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.63063		100.00000	13.59725			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.81071		100.00000	11.78179			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.13595			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.38956			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.41222			0.00	0	0.00
BCJ07	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.20780			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	8.51065		100.00000	8.49004			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	8.51065		100.00000	8.49004			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP91U	On 23/04/2015	Spot Bond	100.00000		98.38275		100.00000	98.64865			0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		94.31525		100.00000	94.07216			0.00	0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		90.79602		100.00000	90.57072			0.00	0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		81.11111		100.00000	80.93126		7,030,000,000,000,000.00	70,300,000,000	60,000,000,000.00	
BD0202	On 31/12/2018	Spot Bond	1.81000		104.88392		1.81000	181.91662			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.04000		94.10507		8.04000	161.09057			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.04000		95.36502		8.04000	161.42699			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.42500		97.86050		8.42500	97.83845			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	7.94000		98.52660		7.94000	98.50575			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.84542			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.14444			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.73093			0.00	0	200,000,000.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.15666			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.16604			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.19194			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		33.41716		100.00000	33.33531			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.96099			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.96016			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.95989			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.95658			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.95217			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		26.14949		100.00000	26.08473			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32YU	On 30/10/2016	Spot Bond	100.00000		26.14949	100.00000	26.08473				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.92718				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.94466				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.34500		101.83546	8.34500	101.81284				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.99710				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.09014				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		23.39007	100.00000	23.33341				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		23.39007	100.00000	23.33341				0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000	0.00000	102.84286				0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	11.03500		103.64147	11.03500	104.07586				0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000	0.00000	99.81591				0.00	100,000,000	50,000,000.00
BGL04	On 05/02/2025	Spot Bond	10.92500		98.03394	10.92500	99.07037				0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000	0.00000	101.71863				0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		69.03315	100.00000	68.90217				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.18923				0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.24027				0.00	0	50,000,000.00
BID06	On 30/06/2019	Spot Bond	8.65000		70.41322	8.65000	103.57915				0.00	0	2,200,000,000.00
BIDC44	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.82604				0.00	0	0.00
BIDC45	On 15/07/2015	Spot Bond	0.00000		100.00000	0.00000	98.63973				0.00	0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.23565				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.17393				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	101.35696				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.16358			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.22095			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.32519			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.75870			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	102.47055			0.00	0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.86242			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	89.34538		100.00000	89.13112			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.00023			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00033			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	96.65499			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	96.03507			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.53644			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.86032			0.00	0	0.00
BTC028	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.65091			0.00	0	0.00
BTC029	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.59877			0.00	0	0.00
BTC030	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.23144			0.00	0	0.00
BTC031	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.52972			0.00	0	0.00
BTC032	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.47666			0.00	0	0.00
BTC034	On 12/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.21362			0.00	0	0.00
BTC035	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.77354			0.00	0	0.00
BTC036	On 12/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.30675			0.00	0	0.00
BTC037	On 06/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.79176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC038	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.63413			0.00	0	0.00
BTC039	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.52867			0.00	0	0.00
BTC040	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.42623			0.00	0	0.00
BTC041	On 28/07/2015	Spot Bond		100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	38.61193		100.00000	38.51736			0.00	0	0.00
BWZ18B	On 27/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.70181			0.00	0	0.00
BWZ20A	On 27/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.72765			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.87094			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.47925			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		9.54500	106.14668		9.54500	106.11934			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	104.40811			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.09500	101.15924		9.09500	101.13439		174,624,000,000,000.00	19,200,000,000	8,159,774,300.00	
CBL12	On 06/09/2018	Spot Bond		12.54000	98.36720		12.54000	98.33469			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	96.86630			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		12.84000	98.97683		12.84000	98.94282			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.51797			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.39500	104.29656		9.39500	104.27011			0.00	0	200,000,000.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	98.53111			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.84000	96.18099		12.84000	96.14793			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.22366			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	100.00000		0.00000	94.74545			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.49829			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.40000	96.79512		10.40000	96.76802			0.00	0	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT01	On 23/06/2023	Spot Bond	9.89000	119.11450		9.89000	119.08291			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.17000	112.83624		10.17000	112.80550			1,220,400,000,000.00	120,000,000	1,060,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.87000	109.36346		9.87000	109.33483			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.56480			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.74500	101.28027		11.74500	101.24886			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.93030			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.99693			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.66560		10.00000	108.63720			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.58585			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.94173			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.10016			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.16265			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.38779			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.68292			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.70900			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.73927			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.48597			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.46048			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.59520			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.89275			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.39720			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.26717		10.11000	103.23904			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.44685			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	121.18726		2.76000	121.18537			0.00	0	0.00
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	118.46485		3.14000	121.08929			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.32683		8.25000	101.30457			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.58000	130.24077		2.58000	124.32968			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	126.30398		2.40000	120.57216			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.24406			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.41000	100.42291		8.41000	100.40031			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.16946			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.17194			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.46000	100.46006		8.46000	100.43732			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.46000	100.46006		8.46000	100.43732			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.51000	103.59769		8.51000	103.57397			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.91384			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.00444			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.66600		10.00000	108.63700			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.66600		10.00000	108.63700			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.48713			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.39563		0.00		0	0.00	
CLN242	On 24/02/2019	Spot Bond	9.35000	101.62868	9.35000	101.60304		0.00		0	0.00	
CLN243	On 24/02/2019	Spot Bond	9.35000	101.62868	9.35000	101.60304		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	
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.51253		0.00		0	0.00	
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.17706		0.00		0	0.00	
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.60103		0.00		0	0.00	
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.60103		0.00		0	0.00	
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.60103		0.00		0	0.00	
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.09327		0.00		0	0.00	
CLN262	On 26/03/2019	Spot Bond	9.27000	102.09754	9.27000	102.07241		0.00		0	0.00	
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.69283		0.00		0	0.00	
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.03505		0.00		0	0.00	
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.15377		0.00		0	0.00	
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.14871		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.20668		0.00		0	0.00	
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.34791		0.00		0	0.00	
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.54761		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.36106		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.58804		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.96413		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.80694		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.70452		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.81292		0.00		0	0.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.01535			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.67743			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.01622			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.82261			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.87124			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	108.66600		10.00000	108.63700			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55444			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.81371			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.61177			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.97390			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.57867			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.71470			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70326			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	140.13823			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.12655			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	140.14139			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	139.59813			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	139.98089			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	137.39240			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	138.27896			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.70832			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.69500	98.48799		10.69500	98.45964			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.21500	95.15110		11.21500	95.12290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.67242			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.97126			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.66972			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.08726			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.95116			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		99.97689		8.80500	99.95240			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.85466			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.01840			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	134.83434			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.90885			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.96918			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.93499			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.29246			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	82.51083			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.01927			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.67242			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	121.56792			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	121.76101			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.12165			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.67629			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.28460			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	101.06111			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.81890			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.94007			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.67482			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.65699			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	99.99979			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.22374			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.95500			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.08673			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.77950			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.87500		106.42863		9.87500	105.03203			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.86684			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	99.78749			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.01500		108.25690		12.01500	106.53056			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	99.77876			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.04500		106.30997		12.04500	106.27563			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		108.23412		10.02000	108.20490			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	99.77876			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	103.35359			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.85363			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.87156			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.87171			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.70095			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.40000		103.18880		9.40000	103.16305			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.83181			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.94319			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		101.01025		10.57000	100.98198			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		101.17073		11.00000	101.14129			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.14073			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.95879			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.02441			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.80500		102.56375		11.80500	102.53179			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	101.05017			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.87145			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	99.99983			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.92964			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.57082			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.80306			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.81292			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	90.52646			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	100.85987			0.00	0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.10512			0.00	0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.95674			0.00	0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000		100.00000		0.00000	100.85171			0.00	0	1,000,000,000.00
CLN398	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.24912			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN399	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.24762			0.00	0	0.00
CLN400	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	100.15472			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	40.91709		7.01000	41.52286			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	171.17221			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		8.42500	97.86050		8.42500	146.97613			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		8.04000	36.60094		8.04000	161.09057			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		8.04000	37.04441		8.04000	161.42699			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	96.63037			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	96.60156			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.41571			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.41571			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.92435			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.86533			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.87698			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.40853			0.00	1,300,000,000	650,000,000.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.87030			0.00	1,300,000,000	650,000,000.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.08726			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.79308			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.85060			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.84532			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.85055			0.00	0	0.00
CLNF15	On 20/06/2020	Spot Bond		100.00000	7.63389		100.00000	0.94025			1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.48444			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.30927			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.59000		105.64818		8.59000	104.09872			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.74500		104.24938		8.74500	104.22487			0.00	0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.04000		116.65034		10.04000	116.61895			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.39000		106.18747		7.39000	106.16630			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.61000		106.24041		9.61000	106.21331			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.65500		107.05720		9.65500	107.02948			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.02500		95.70889		10.02500	95.68331			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.77000		96.77939		10.77000	96.75165			215,400,000,000.00	20,000,000	1,010,000,000.00
COT03	On 05/06/2028	Spot Bond	10.77000		94.66214		10.77000	94.63486			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.29699			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.01475			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.23705		100.00000	10.21225			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.28088			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.76132			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.26484			0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.19792			0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.32274			0.00	0	0.00
CPL027	On 23/10/2015	Spot Bond	100.00000		69.75742		100.00000	73.70083			3,600,000,000,000,000.00	36,000,000,000	18,000,000,000.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		10.29241		100.00000	10.26748			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		12.44338		100.00000	12.41323			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.37500		100.97233		11.37500	101.55037			0.00	0	12,800,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN38U	On 10/06/2018	Spot Bond	100.00000		14.66133		100.00000	14.62580			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.20638		100.00000	6.19134			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		15.41667		100.00000	15.37932			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.03634			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.12000		97.85399		8.12000	97.83283			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.27852			0.00	0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.19643			0.00	0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.08170			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		65.51305		100.00000	65.34901			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.04989			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.42732			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.64113			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.00000		0.00000	99.88421			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.11959			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	103.38128			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.97439			0.00	0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	53.79827			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.64163			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.60000		105.27343		8.60000	105.24908			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.26000		113.78549		7.26000	113.76320			0.00	0	200,000,000.00
DV22	On 07/02/2020	Spot Bond	8.47500		105.85559		8.47500	105.83132			1,695,000,000,000.00	200,000,000	1,497,200,000.00
DV23	On 27/02/2023	Spot Bond	9.22500		105.91534		9.22500	105.88896			3,152,892,825,000.00	341,777,000	1,438,721,700.00
DV24	On 18/02/2024	Spot Bond	9.28500		104.24828		9.28500	104.22215			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV29	On 18/02/2029	Spot Bond	9.43000	107.03957		9.43000	107.01233			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.65362			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.53903			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.79965			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.27305			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.86221			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.87488			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.39682			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.60846			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.18919			0.00	0	1,540,000,000.00
E170	On 01/08/2020	Spot Bond	8.02000	126.35625		8.02000	126.32880			0.00	0	2,111,230,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	94.30446			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	2.05000	103.86687		2.05000	103.86727			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000	101.29685		1.20000	134.67443			0.00	0	7,550,000,000.00
EL28	On 02/05/2028	Spot Bond	1.95000	124.36192		1.95000	124.36274			0.00	0	40,000,000.00
EL29	On 19/11/2029	Spot Bond	1.93000	113.67990		1.93000	113.68072			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	1.91000	113.88162		1.91000	113.88249			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.00000	105.52450		2.00000	105.52507			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.03000	104.08154		2.03000	104.08199			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.45000	107.13550		9.45000	107.10818			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.35000	107.48405		9.35000	107.45736			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM03	On 04/05/2024	Spot Bond	9.82000	101.21969		9.82000	101.19288			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	10.06500	97.60749		10.06500	100.16741			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.20500	103.76362		10.20500	102.45997			0.00	0	3,999,999,600.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.42802			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	97.48559			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.96168			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.83958			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.84601			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.85483			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	103.12110			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.14849			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.25317			0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.28525			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	91.48857		100.00000	91.26488			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.96000	104.48346		10.96000	104.45268			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.74311			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	98.96212			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.23388			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.92000	97.29893		9.92000	97.27319			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	97.30421			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	98.47073			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.53229			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.62768			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.66600		10.00000	108.63700			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.39350			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.45056			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.38208			0.00	0	1,050,000,000.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.42965			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.39882			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.37973			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.75000	101.56475		6.75000	101.54639			776,250,000,000.00	115,000,000	13,315,000,000.00
ES18	On 20/04/2018	Spot Bond	7.95500	103.59530		7.95500	103.57322			3,576,688,120,500.00	449,615,100	16,549,615,100.00
ES23	On 25/01/2023	Spot Bond	8.53000	110.77632		8.53000	110.75077			771,364,614,244,000.00	90,429,614,800	51,911,488,100.00
ES26	On 02/04/2026	Spot Bond	8.85500	93.62272		8.85500	93.60056			29,043,514,500.00	3,279,900	16,446,081,800.00
ES33	On 15/09/2033	Spot Bond	9.59500	82.96727		9.56500	83.16791			1,159,122,379,351,500.00	20,804,833,700	38,300,069,400.00
ES42	On 25/04/2042	Spot Bond	9.64000	89.19678		9.64000	89.17383			38,560,000,000,000.00	4,000,000,000	35,229,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.46084			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.50709			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.34438			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.22826			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.70225			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.37460			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.24821			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.11326			0.00	0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.88160			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC17	On 09/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.35186			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.21897		100.00000	10.19339			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	9.94625		100.00000	9.92135			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.90375			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	99.77871			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.00858			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.00000		0.00000	101.07839			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond		9.44000	100.14847		9.44000	100.12309			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.92261			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.92253			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00007			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	103.28051			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.30988			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.00000		0.00000	101.33155			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond		10.10000	103.38889		10.10000	103.57215			0.00	0	300,000,000.00
FRB15	On 06/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.39780			0.00	200,000,000	100,000,000.00
FRBC21	On 21/12/2018	Spot Bond		10.29000	109.31268		10.29000	109.28255			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.60063			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		1.88000	133.77334		1.88000	134.67191			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		1.94000	130.25331		1.94000	281.13216			799,280,000,000.00	412,000,000	144,000,000.00
FRBI25	On 31/01/2025	Spot Bond		2.16500	106.65717		2.16500	113.37583			3,464,000,000,000.00	1,600,000,000	800,000,000.00
FRBI28	On 31/03/2028	Spot Bond		2.23000	104.33880		2.23000	164.09086			44,600,000,000.00	20,000,000	10,000,000.00
FRBI33	On 07/12/2033	Spot Bond		2.04000	123.09404		2.04000	224.96693			81,600,000,000.00	40,000,000	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
FRBN04	On 15/09/2015	Spot Bond	7.21000	103.89726		7.21000	103.87730			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.66500	66.18111		7.66500	65.55796			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.42200	42.51669		9.42200	41.60174			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.66000	41.19823		9.66000	40.25716			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.56874			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.02979			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.89280			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.97924			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.18634		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.18634		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.95879			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	100.91405			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.03715			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	100.94319			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.14974		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	101.00244			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.23325			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.19712			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	22.95107		100.09221	22.89542			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.85675			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.89109			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.14531			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.17321			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.95807			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	100.96864			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.88537			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.89635			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.17129			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.88072			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC162	On 14/12/2018	Spot Bond	13.22500	62.39709		13.22500	62.37503			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.83066			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.83171			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.22971			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.86926			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.39500	98.45406		3.39500	101.85563			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.90676			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.90676			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.46298			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.67242			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.87955			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.85466			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.83484			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.12556			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.97646			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.64452			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.10347			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.11959			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.88801			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.13908			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.82545			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.89635			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.89635			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.86308			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.54620			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.57574			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.64695			0.00	0	300,000,000.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.66600		10.00000	108.63700			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.40157			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.94631			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.38270			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.62861			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.36141			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.36238			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.24302			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.22087			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.24302			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.21999			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.84799			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	102.01373		8.75000	101.98893			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.87968			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	10.41430		100.00000	10.38907			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.54710		100.00000	9.52397			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	95.61782			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	11.15348		100.00000	11.12646			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	98.68888			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	23.42682		100.00000	23.36881			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC212	On 07/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.72718			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000	9.85641		100.00000	9.83254			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000	19.06930		100.00000	19.02155			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.72715			0.00	0	300,000,000.00
FRC216	On 07/11/2017	Spot Bond	100.00000	19.03571		100.00000	18.98803			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.72288			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.63548			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.84692			0.00	3,000,000,000	1,500,000,000.00
FRC220	On 04/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.73331			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.69000	128.16513		2.69000	128.16339			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.58226			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.56122			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.56122			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.49376			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.76191			0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.99031			0.00	0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.86939			0.00	0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.74607			0.00	0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.50730			0.00	0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.41594			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.96119			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.95596			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.14178			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.99989			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.22000		117.42944		3.22000	124.09912			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.97281			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.98229			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.27000		108.49231		3.27000	123.72336			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.25000		106.23725		3.25000	123.87352			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	2.56000		102.08251		2.56000	127.76686			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	2.63000		102.95223		2.63000	136.68413			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.99983			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.85053			0.00	320,000,000	160,000,000.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.96653			0.00	320,000,000	160,000,000.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.12225			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.08230			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.92029			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.91926			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.83389			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		11.29036		100.00000	11.26301			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		37.80931		100.00000	37.71772			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		86.61340		100.00000	86.41291			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		21.31963		100.00000	21.26799			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		9.46509		100.00000	9.44216			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.13385		100.00000	11.10658			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.89558			0.00	9,565,100,000	4,811,811,500.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.13097			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.29049			0.00	600,000,000	300,000,000.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.00533			0.00	0	1,200,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	98.46173			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	99.32054			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.59384			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.84800		85.74966		1.84800	110.97381			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.15000		108.27876		2.15000	117.15013			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.13916			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.16906		10.38000	100.14086			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.16906		10.38000	100.14086			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	102.22227			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.29000		105.26992		2.29000	114.28937			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.35000		213.51864		2.35000	215.39234			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.26000		114.89553		2.26000	114.89529			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.38000		212.61951		2.38000	214.49247			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.97338			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.25000		112.53444		2.25000	112.53425			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.35000		113.08947		2.35000	113.08895			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.58936			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	49.63000			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.48163			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.45500		111.02521		2.45500	111.02439			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS120	On 07/12/2033	Spot Bond	2.50000		116.86813		2.50000	210.93878			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.55000		115.17507		2.55000	209.47943			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.18000		99.12729		2.18000	99.12732			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.58000		164.65030		2.58000	208.60979			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	2.73000		92.42660		2.73000	105.82830			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.41068			0.00	0	0.00
FRS126	On 31/03/2028	Spot Bond	2.86000		97.23011		2.86000	153.19572			0.00	0	0.00
FRS127	On 31/01/2038	Spot Bond	3.18000		85.00162		3.18000	97.94530			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.06000		129.16360		2.06000	278.77928			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.95000		130.16208		1.95000	280.93518			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.67000		123.79143		2.67000	267.17985			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.35000		103.15215		2.35000	130.85065			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.99985			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.88000		134.67078		1.88000	130.55409			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.17705			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.45749			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.80140			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.13000		115.19867		2.13000	115.19885			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		23.94800		104.97509	23.88741			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		27.92375		101.07593	27.85545			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		20.64060		100.44759	20.59041			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		26.33075		100.76967	26.26652			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	1.87000		122.56199		1.87000	122.56310			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	2.11000	99.51946		2.11000	113.92414			0.00	0	0.00
FRS86		On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.80504			0.00	0	0.00
FRS87		On 31/01/2025	Spot Bond	2.14000	99.25796		2.14000	113.62469			0.00	0	0.00
FRS88		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.43579			0.00	0	0.00
FRS90		On 07/12/2023	Spot Bond	2.15000	128.35353		2.15000	350.99726			0.00	0	0.00
FRS94		On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.65298			0.00	0	0.00
FRS96		On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.30531			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	7.54000	101.55606		7.54000	101.53563			0.00	0	0.00
FRX17		On 15/09/2017	Spot Bond	8.17500	101.71334		8.17500	101.69120			0.00	0	0.00
FRX18		On 14/04/2018	Spot Bond	8.41000	105.79826		8.41000	105.77445			3,364,000,000,000.00	400,000,000	2,700,000,000.00
FRX19		On 15/11/2019	Spot Bond	8.92500	104.36947		8.92500	104.34431			0.00	0	778,900,000.00
FRX20		On 01/10/2020	Spot Bond	9.16000	98.93456		9.16000	98.91036			0.00	0	0.00
FRX23		On 28/02/2023	Spot Bond	9.82500	90.08322		9.82500	90.05974			2,947,500,000,000.00	300,000,000	150,000,000.00
FRX24		On 10/12/2024	Spot Bond	9.81000	109.87840		9.81000	109.84950			0.00	0	0.00
FRX26		On 01/10/2026	Spot Bond	10.16000	96.08576		10.16000	96.28350			0.00	0	500,000,000.00
FRX30		On 31/01/2030	Spot Bond	10.52000	95.97991		10.52000	96.60432			0.00	0	3,000,000,000.00
FRX31		On 21/02/2031	Spot Bond	10.62000	93.23654		10.62000	93.20989			7,858,800,000,000.00	740,000,000	370,000,000.00
FRX45		On 14/04/2045	Spot Bond	10.07500	80.80857		10.07500	80.78687			0.00	0	0.00
FS1A3		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.76083			0.00	0	0.00
FS1A4		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.77139			0.00	0	0.00
FS1A5		On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.79777			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.83999			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.87164			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.00862			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.25271			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.30743			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.16659			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.35674			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.41151			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.45715			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.65787			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000	60.71746	100.00000	60.56541				0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000	10.18670	100.00000	10.16119				0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.70904	100.00000	1.70476				0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.28673	100.00000	0.28601				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	9.46509	100.00000	9.44216				0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000	1.58798	100.00000	1.58413				0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000	0.26642	100.00000	0.26577				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS4C1U	On 20/09/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.40612				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.34500	100.70143	100.70143	9.34500	100.67631				0.00	0	0.00
GH31A1	On 25/02/2018	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.21845				0.00	0	0.00
GH31A2	On 25/02/2020	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.22591				0.00	0	0.00
GH31A3	On 25/02/2020	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.22889				0.00	0	0.00
GH31B	On 25/02/2020	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.24825				0.00	0	0.00
GH31C	On 25/02/2020	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.27205				0.00	0	0.00
GH31D	On 25/02/2020	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.28691				0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond	0.00000	100.00000	100.00000	0.00000	101.45578				0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	10.05733	10.05733	100.00000	10.03297				0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	17.45248	17.45248	100.00000	17.41019				0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	12.38564	12.38564	100.00000	12.35563				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	100.00000	0.00000	100.00000				0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	100.00000	0.00000	102.01596				0.00	90,000,000	90,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.26914			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.68812			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.00810			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	101.40935			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.73073			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00001		100.00000	0.00001			0.00	0	688,300,000.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.61193			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.13462			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.86258			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	10.54556		100.00000	10.51915			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.25959			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.96581			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	99.88355			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	99.88207			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.45578			0.00	0	0.00
HILC20	On 24/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.62022			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.16779			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.34261	100.54663		7.34261	92.04652			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.17533			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.34299		100.41339		8.34299	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.18501			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.79335		100.42530		8.79335	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.19684			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.23771			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.31279			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.72730			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.66600		10.00000	108.63700			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.22500		102.99552		9.22500	102.96986			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.63964			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.53933			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.26500		108.57510		8.26500	108.55081			0.00	0	1,580,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.81000		131.44635		1.81000	283.70816			0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.81000		134.56386		1.81000	290.43687			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.53500		99.72993		9.53500	99.70426			0.00	0	2,243,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.57500		99.33778		9.57500	99.31211			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		35.24123		100.00000	35.15585			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		84.93166		100.00000	84.73686			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF05U	On 09/10/2016	Spot Bond	100.00000		38.78735		100.00000	38.69235			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		24.86987		100.00000	24.80759			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		108.66600		10.00000	108.63700			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.50000		120.20659		1.50000	120.20886			10,800,000,000.00	7,200,000	63,192,223,400.00
I2038	On 31/01/2038	Spot Bond	1.53000		130.88782		1.53000	130.89018			86,819,238,000,000.00	56,744,600,000	83,694,976,900.00
I2046	On 31/03/2046	Spot Bond	1.64000		130.54029		1.64000	130.54231			2,629,248,000,000.00	1,603,200,000	99,370,862,500.00
I2050	On 31/12/2050	Spot Bond	1.66000		141.09019		1.66000	141.09223			2,494,648,000,000.00	1,502,800,000	25,713,852,250.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.81075			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.01000		102.39313		8.01000	102.37127			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.09500		105.98270		8.09500	105.95985			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.83000		102.11694		7.83000	102.09528			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.88419			0.00	40,000,000	0.00
IBL34	On 31/01/2017	Spot Bond	1.40000		101.26357		1.40000	130.32089			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	1.95000		105.70843		1.95000	134.09481			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.16626			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.21500		102.04079		8.21500	102.01835			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.93409			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.68388			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.48493			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.66600		10.00000	108.63700			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.77000		100.45838		8.77000	100.43469			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.14500		94.93722		9.14500	94.91378			0.00	0	2,348,800,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.82957			0.00	0	200,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.88500		96.61283		8.88500	96.58988			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL50	On 02/08/2020	Spot Bond	9.19500		101.74696		9.19500	101.72170			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.87439			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	98.97403			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000		100.98141		7.90000	100.95979			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.55000		100.72210		8.55000	100.69880			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	99.95873			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.42823			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.86500		102.82097		7.86500	102.79906			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.51000		104.01826		8.51000	103.99431			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.50500		106.38974		9.50500	106.36245			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.55814			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.07085			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.98169			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		100.00000		0.00000	99.98138			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		100.00000		0.00000	99.98091			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.96815			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond	2.68000		127.95335		2.68000	128.24152			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00873		100.00000	0.00871			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.08474			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	100.01961			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.75000		98.40093		8.75000	98.37791			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.27561			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.31841			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG06	On 24/11/2024	Spot Bond	9.77000	102.75393		9.77000	102.72686			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.20776		5.00000	101.19395			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.13503		5.00000	100.12152			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.49629		4.00000	100.48548			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	100.12994		4.00000	100.11911			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	42.15270		100.00000	42.04947			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	41.98667		100.00000	41.88384			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	41.98667		100.00000	41.88384			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	103.82281		9.20000	103.79730			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.65666			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.15422		100.00000	8.13446			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.48762			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	16.07715		100.00000	16.03689			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	86.61340		100.00000	86.41291			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	13.55407		100.00000	13.52087			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	18.31061		100.00000	18.26477			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.45007		100.00000	1.44729			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	8.94461		100.00000	8.92270			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	10.14444		100.00000	10.11903			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	9.84173		100.00000	9.81763			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000	28.85312		100.00000	28.78245			0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000	83.71560		100.00000	83.52403			0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000	77.49469		100.00000	77.33051			0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000	76.51992		100.00000	76.35983			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN299U	On 30/06/2015	Spot Bond	100.00000		99.14530	100.00000	98.30509				0.00	0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		99.14530	100.00000	98.30508				0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		94.80519	100.00000	94.55959				0.00	0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		84.10138	100.00000	83.90805				0.00	0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		78.41286	100.00000	78.19322				0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.30000		99.89655	6.30000	99.77612				0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.30000		99.77612	6.30000	99.65598				0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.40000		99.52881	6.40000	99.40737				0.00	0	0.00
INA523	On 03/06/2015	Spot Bond	6.40000		99.39004	6.40000	99.26895				0.00	0	0.00
INA524	On 09/06/2015	Spot Bond	6.40000		99.28623	6.40000	99.16538				0.00	0	0.00
INA529	On 14/07/2015	Spot Bond	6.55000		98.65451	6.55000	98.53241				0.00	0	0.00
INA530	On 21/07/2015	Spot Bond	6.55000		98.53241	6.55000	98.41060				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.72063				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.91155		101.69197	10.91155	101.53285				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.91155		100.92837	10.91155	100.88569				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.86375				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.84761				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.45543	6.50000	100.43789				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.93279				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	93.39084				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.86902				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.28515				0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.66600	10.00000	108.63700				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING228	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.82731			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	102.95978			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.47943			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.23379			0.00	0	0.00
ING297	On 10/09/2015	Spot Bond		0.00000	100.00000		0.00000	97.53110			0.00	0	0.00
ING298	On 17/09/2015	Spot Bond		0.00000	100.00000		0.00000	97.38830			0.00	0	0.00
ING301	On 12/10/2015	Spot Bond		100.00000	68.73823		100.00000	68.60902			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	106.85685			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	102.13268			0.00	100,000,000	50,000,000.00
IP274U	On 14/07/2015	Spot Bond		100.00000	82.76644		100.00000	82.57919			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.66600		10.00000	108.63700			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.31536			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.31940			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.52000	100.87234		8.52000	100.84935			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.55995			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.57313			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.58194			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.26544			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.27885			0.00	0	0.00
IPF12	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.27078			0.00	0	0.00
IPFC06	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.23108			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.50000	103.54169		9.50000	103.51515			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.00792			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.78500	102.95742		8.78500	102.93337		1,757,000,000,000.00	200,000,000	1,608,533,300.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.44123			0.00	100,000,000	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.38888			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	100.68670			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.87880			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.28000	103.99853		8.28000	103.97523			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	102.33456			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.29422			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.23000	97.77281		3.23000	126.66166			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.41000	144.36654		3.41000	148.80713			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.61629			0.00	3,980,000,000	2,010,000,000.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.35397			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.20093			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.11456			0.00	200,000,000	100,000,000.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.75351			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.50000	100.06475		3.50000	107.55969			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.50000	99.98133		3.50000	106.53971			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	101.19676			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.76816			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		10.31000	108.61903		10.31000	108.58887			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.88078			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.51000	142.82483		3.51000	142.81984			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond		100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond		100.00000	96.05263		100.00000	95.80052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA517	On 23/04/2015	Spot Bond	6.30000	99.89655		6.30000	99.91377			0.00	0	0.00
IVA518	On 30/04/2015	Spot Bond	6.30000	99.98274		6.30000	99.86211			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond	6.30000	99.86211		6.30000	99.74176			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond	6.40000	99.61573		6.40000	99.49408			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond	6.40000	99.49408		6.40000	99.37273			0.00	0	0.00
IVA523	On 04/06/2015	Spot Bond	6.40000	0.00000		6.40000	99.25167			0.00	0	0.00
IVA524	On 11/06/2015	Spot Bond	6.40000	99.25167		6.40000	99.13091			0.00	0	0.00
IVA528	On 09/07/2015	Spot Bond	6.55000	98.74192		6.55000	98.61960			0.00	0	0.00
IVA529	On 16/07/2015	Spot Bond	6.55000	98.61960		6.55000	98.49757			655,000,000,000.00	100,000,000	100,000,000.00
IVA530	On 23/07/2015	Spot Bond	100.00000	81.11111		100.00000	80.93126			3,760,000,000,000,000.00	37,600,000,000	26,500,000,000.00
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	100.20614			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.66600		10.00000	108.63700			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.21815			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.42142			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.30205			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.42631			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.18628			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.31545			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.31748			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.32152			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.30331			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.16671			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.98043			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.85135			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.44832			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.16906			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.15743			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.45766			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.07460			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.98264			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.79176			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.61682			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.63248			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.63247			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	9.11000		103.23649		9.11000	103.21109			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		14.67292		100.00000	14.64009			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		10.15367		100.00000	10.12881			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.21358			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.17000		103.26844		9.17000	103.24287			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.97985			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.44853			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.84550			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	104.00756			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.07132			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.08761			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.08000		100.22133		7.08000	100.20254			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.83201			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.40948			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.22614			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000	100.00000		0.00000	99.87551			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.56965			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.69442			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.14263			0.00	0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.73797			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000	100.00000		0.00000	99.95122			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.95935			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.09186			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	60.56541		100.00000	60.41375			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.62609			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.99705			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.03321			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.17364			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	63.84152		100.00000	63.68343			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.33578			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.85380			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.42000	138.78218		8.42000	138.75057			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.71082			0.00	300,000,000	300,000,000.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.81022			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.20871			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.77181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK08	On 30/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.32676			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	10.14500	102.13727		10.14500	102.10935			0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000	101.66381		9.71000	101.63719			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.96055			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.87500	99.11772		8.87500	99.09394			177,500,000,000.00	20,000,000	3,330,100,000.00
LGL03	On 03/04/2018	Spot Bond	8.94500	97.23407		8.94500	97.21083			536,700,000,000.00	60,000,000	730,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.81500	99.21161		9.81500	99.18535			0.00	0	586,500,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.11438			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.40134			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	8.60000	105.25532		8.60000	105.23098			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.52540			0.00	0	12,855,281,400.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.84553			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.42974			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.50587			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.61488			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.41442			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.81700			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.77407			0.00	0	0.00
MAQ068	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.26879			0.00	0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.74628			0.00	0	0.00
MAQ070	On 30/07/2015	Spot Bond	100.00000	79.86871		100.00000	79.69432			2,180,000,000,000,000.00	21,800,000,000	8,800,000,000.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.01041			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.01786			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.74009			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.65254			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.32600			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.63954			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.13656			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.45702			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.30301			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.86151			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	99.83774			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.83389			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.95161			0.00	0	0.00
MBF044	On 11/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.28415			0.00	0	0.00
MBF045	On 13/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.30727			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	56.14331		100.00000	56.00730			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	20.52187		100.00000	20.47160			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	19.87597		100.00000	19.82729			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	19.95485		100.00000	19.90598			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond		100.00000	18.52069		100.00000	18.47432			0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond		100.00000	25.05764		100.00000	24.99489			0.00	0	0.00
MBP34	On 29/04/2018	Spot Bond		100.00000	8.58993		100.00000	0.00000			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.77000	101.18608		8.77000	101.16236			0.00	0	544,600,000.00
MBSA02	On 15/04/2019	Spot Bond		8.79000	100.71174		8.79000	100.68807			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	102.65616			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.42276			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.38881			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	102.49396			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.03000		101.29842		8.03000	101.27664			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.76000		104.71157		8.76000	104.68677			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.42500		105.97885		9.42500	105.95190			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.76609			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.79250			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.49500		103.66723		9.49500	103.76577			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.25000		101.44904		7.25000	101.42943			0.00	0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.28086			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.95500		103.28886		8.95500	103.26401			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.87794			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.30000		106.32284		9.30000	104.53705			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	101.31780			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		23.67546		100.00000	23.61810			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.27835			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.65500		103.16501		8.65500	103.14099			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.20000		103.15389		7.20000	103.13384			936,000,000,000.00	130,000,000	65,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.64500		105.86712		8.64500	105.84238			1,210,300,000,000.00	140,000,000	1,296,600,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		7.69718		100.89771	7.67775			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		7.79508		100.61875	7.77546			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	97.02571			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.56485			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.70051			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	1.11037		100.00000	1.10759			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	1.11037		100.00000	1.10759			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.87000	100.35738		8.87000	100.33332			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.66500	100.90070		7.66500	100.87974			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	9.01500	103.32259		9.01500	103.29742			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	8.75000	103.87944		8.75000	103.85528			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.20500	104.20569		9.20500	104.18021			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.23513			0.00	0	50,000,000.00
NBK14A		On 26/06/2021	Spot Bond	9.11000	103.98469		9.11000	103.97661			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.25607			0.00	0	0.00
NBK15A		On 11/02/2022	Spot Bond	9.35000	99.07707		9.35000	99.03747			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.35216			0.00	0	0.00
NBK16A		On 12/02/2025	Spot Bond	10.02000	98.38799		10.02000	98.36143		2,004,000,000,000.00	200,000,000	100,000,000.00	
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.17720			0.00	0	0.00
NBK17A		On 22/04/2026	Spot Bond	10.20000	98.55687		10.20000	98.53008			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.24549			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.61887			0.00	0	40,000,000.00
NBK19B		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40260			0.00	0	0.00
NBK20B		On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.68074			0.00	0	0.00
NBK21B		On 10/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.51861			0.00	0	0.00
NBK22B		On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.51895			0.00	0	0.00
NBK23B		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.55991			0.00	95,000,000	95,000,000.00
NBK24B		On 11/02/2022	Spot Bond	0.00000	100.00000		0.00000	101.56705			0.00	0	0.00
NBK25B		On 12/02/2025	Spot Bond	0.00000	100.00000		0.00000	101.67237			0.00	0	0.00
NBK26B		On 22/04/2026	Spot Bond	0.00000	100.00000		0.00000	100.13132			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.07000	102.51487		7.07000	102.49554			2,121,000,000,000.00	300,000,000	890,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.49288			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.79000	110.80745		8.79000	110.78155			0.00	0	3,573,800,000.00
NBK4		On 28/10/2024	Spot Bond	10.59500	38.42136		10.59500	38.41076			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.17833			0.00	0	0.00
NBK9A		On 23/03/2016	Spot Bond	7.62000	102.41254		7.62000	102.39173			0.00	0	1,880,000,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.73223			0.00	0	0.00
NCLN58		On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.24830			0.00	0	0.00
NCLN61		On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.99008			0.00	0	0.00
NCLN62		On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.18613			0.00	0	0.00
NCLN63		On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64		On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.00013			0.00	0	0.00
NCLN66		On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.97998			0.00	0	0.00
NCLN69		On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	92.43325			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.48714		0.00		0	0.00	
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.56074		0.00		0	0.00	
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.82679		0.00		0	0.00	
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.78456		0.00		0	0.00	
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.07363		0.00		0	0.00	
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.75866		0.00		0	0.00	
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.74290		0.00		0	0.00	
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.74238		0.00		0	0.00	
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	99.96282		0.00		0	0.00	
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.85466		0.00		0	0.00	
NCLN83	On 20/03/2024	Spot Bond	9.76500	107.75355	9.76500	106.34858		0.00		0	0.00	
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.84945		0.00		0	0.00	
NCLN85	On 20/03/2024	Spot Bond	9.80000	106.51296	9.80000	105.26557		0.00		0	0.00	
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.85466		0.00		0	0.00	
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.76904		0.00		0	0.00	
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.76926		0.00		0	0.00	
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.86300		0.00		0	0.00	
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.87342		0.00		0	0.00	
NCLN92	On 02/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.17111		0.00		0	0.00	
NCLN93	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.40331		0.00		0	0.00	
NED11	On 17/09/2015	Spot Bond	7.19000	102.42514	7.19000	102.40551		0.00		0	0.00	
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	100.00030		0.00		0	0.00	
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	100.08258		0.00		0	0.00	
NED15	On 08/04/2024	Spot Bond	9.97000	105.15038	9.97000	103.59215		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	101.95354			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	100.31390			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		100.00000		0.00000	100.28398			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.38272			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		123.24408		9.44500	123.21267			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.62521			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.66600		10.00000	108.63700			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.96000		170.05758		1.96000	170.05868			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.36000		97.78245		2.36000	141.21414			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		183.04284		3.45000	183.03430			0.00	0	0.00
NILB13	On 31/01/2025	Spot Bond	2.75000		107.42899		2.75000	107.42418			0.00	0	0.00
NILB14	On 31/03/2028	Spot Bond	3.00000		150.15427		3.00000	140.76964			0.00	0	0.00
NILB15	On 31/03/2028	Spot Bond	2.91000		152.21683		2.91000	152.21298			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.54500		105.77216		8.54500	105.74772			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.17500		106.98752		9.17500	106.96026			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.29552			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.25331			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	101.22573			0.00	0	380,000,000.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.26940			0.00	0	200,000,000.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.24322			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.37500		107.00007		9.37500	108.39388			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.26945			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.29557			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.27812			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.57500	107.01279		9.57500	106.98435			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.33054			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.31302			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.32174			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.64410			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.53787			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.34791			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.51500	116.37172		8.51500	116.34506		20,436,000,000,000.00	2,400,000,000	1,700,000,000.00	
NRA022	On 31/10/2022	Spot Bond	9.20000	116.23690		9.20000	116.20803			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.85500	176.53298		1.85500	176.53466			0.00	0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.02000	121.38686		10.02000	121.35425			0.00	0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.28298			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.16249			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.79323			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.04584			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.25623			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.45210			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.71637			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.49028		100.00000	18.44398			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	83.20761		100.00000	83.02063			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.09000	100.91207		7.09000	100.89314			0.00	0	536,600,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000		0.00000	101.33358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OML03	On 27/11/2024	Spot Bond	9.69500	101.19164		9.69500	102.27447			0.00	0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.92716			0.00	0	0.00
OML05	On 19/03/2025	Spot Bond	9.83000	100.63080		9.83000	100.77428			0.00	0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.38500	100.68920		10.38500	100.78525			0.00	0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.02000	100.72481		11.02000	100.78020			0.00	0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	40.85743		100.00000	40.75512			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.73000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.40446			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.66600		10.00000	108.63700			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	103.45349			0.00	0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.12829			0.00	0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.06703			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.71437			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.72948			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.14664			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.40000	104.26423		9.40000	105.30650			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.99984			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.99980			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.99979			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.99976			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.99961			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.99957			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.95795			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R010P	On 21/12/2025	Spot Bond	7.84000	44.10168		7.84000	44.09237			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.10000	104.32648		6.10000	104.30945		798,551,000,000,000.00	30,910,000,000	11,907,933,400.00	
R158P	On 15/09/2015	Spot Bond	6.41000	97.61710		6.41000	97.60037			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.51000	110.70155		6.51000	110.68228		887,342,073,660,000.00	36,304,466,000	97,992,532,600.00	
R159P	On 15/09/2016	Spot Bond	6.34000	91.76021		6.34000	91.74465			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.07000	121.82718		8.02000	122.22015		4,770,449,076,125,000.00	30,291,087,500	169,452,011,200.00	
R187P	On 21/12/2026	Spot Bond	7.76000	41.20511		7.76000	41.19650			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.68000	38.55826		7.68000	38.55028			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.45000	290.98533		1.45000	290.99131		7,830,000,000.00	5,400,000	18,486,600,000.00	
R202	On 07/12/2033	Spot Bond	1.55000	241.17692		1.55000	241.18119		97,432,999,845,000.00	62,859,999,900	74,684,416,300.00	
R2023	On 28/02/2023	Spot Bond	7.85000	100.67007		7.80500	100.90837		1,156,712,790,230,000.00	47,351,947,800	29,515,535,900.00	
R203	On 15/09/2017	Spot Bond	7.10500	103.46055		7.09500	103.46283		9,111,876,827,133,500.00	82,459,792,700	103,777,441,700.00	
R2030	On 31/01/2030	Spot Bond	8.44000	98.25008		8.44000	98.22764		1,435,864,171,748,000.00	70,126,086,700	171,575,892,400.00	
R2032	On 31/03/2032	Spot Bond	8.54000	98.07135		8.54000	98.04895		535,986,985,534,000.00	62,761,942,100	139,897,029,600.00	
R2037	On 31/01/2037	Spot Bond	8.64000	100.68075		8.64000	100.65722		2,027,868,003,936,000.00	34,706,944,900	130,533,613,300.00	
R204	On 21/12/2018	Spot Bond	7.35000	104.86636		7.34000	104.87749		3,345,266,004,465,000.00	55,138,231,900	187,147,711,700.00	
R2044	On 31/01/2044	Spot Bond	8.70500	102.57615		8.70500	102.55201		1,021,901,920,549,500.00	17,392,523,900	91,754,389,900.00	
R2048	On 28/02/2048	Spot Bond	8.68000	102.16319		8.68000	102.13959		769,588,808,268,000.00	88,662,305,100	45,092,366,000.00	
R207	On 15/01/2020	Spot Bond	7.53000	100.97270		7.49500	101.08816		1,801,394,826,318,000.00	39,229,060,600	116,455,789,100.00	
R208	On 31/03/2021	Spot Bond	7.64000	96.35038		7.60000	96.51384		2,710,537,825,556,000.00	54,782,437,900	125,737,482,400.00	
R209	On 31/03/2036	Spot Bond	8.61500	77.73574		8.58500	77.95607		875,192,437,195,500.00	01,589,371,700	177,550,780,600.00	
R210	On 31/03/2028	Spot Bond	1.51000	177.64414		1.51000	177.64751		6,040,000,000.00	4,000,000	36,250,800,000.00	
R211	On 31/01/2017	Spot Bond	0.70000	131.88900		0.70000	131.89439		45,626,350,000,000.00	65,180,500,000	38,701,300,000.00	
R212	On 31/01/2022	Spot Bond	1.40000	138.70328		1.38000	138.87734		4,207,560,000,000.00	3,005,400,000	60,810,700,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 28/02/2031	Spot Bond		8.52000	88.04424		8.48000	88.33692			5,779,343,813,724,000.00	78,326,738,700	85,404,428,200.00
R214	On 28/02/2041	Spot Bond		8.62500	79.18734		8.62500	79.16917			2,458,804,541,325,000.00	85,078,787,400	97,124,743,000.00
R228C	On 15/09/2015	Spot Bond		6.41000	97.61710		6.41000	97.60037			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.33000	94.67706		6.33000	94.66103			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.34000	91.76021		6.34000	91.74465			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.48000	99.06784		6.48000	99.05042			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.35000	96.04450		6.35000	96.02801			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.33000	93.10961		6.33000	93.09367			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.39000	90.16677		6.39000	90.15119			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.07000	86.15049		7.07000	86.13404			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.12000	83.10281		7.12000	83.08684			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.34500	79.69979		7.34500	79.68400			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.32500	76.93059		7.32500	76.91539			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.30500	74.27194		7.30500	74.25730			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.29500	71.68688		7.29500	71.67277			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.45500	68.61711		7.45500	68.60332			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.43500	66.22337		7.43500	66.21009			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.52000	63.52905		7.52000	63.51617			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.49000	61.34469		7.49000	61.33229			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.46000	59.25257		7.46000	59.24065			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.43000	57.24838		7.43000	57.23691			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.39000	55.37148		7.39000	55.36044			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.35000	53.57681		7.35000	53.56618			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R345C	On 21/06/2024	Spot Bond	7.96000	48.97421		7.96000	48.96371			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.92000	47.27475		7.92000	47.26466			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.88000	45.65186		7.88000	45.64217			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.84000	44.10168		7.84000	44.09237			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.80000	42.62058		7.80000	42.61162			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.76000	41.20511		7.76000	41.19650			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.72000	39.85203		7.72000	39.84374			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.68000	38.55826		7.68000	38.55028			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.00558			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.62583			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	102.56552			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.46345			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.17499			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	22.62923		100.00000	22.57256			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	13.58735		100.00000	13.55407			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	31.36868		100.00000	31.29269			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	67.16839		100.00000	67.00020			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	30.97616		100.00000	30.90112			0.00	0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000	17.73968		100.00000	17.69575			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	21.13302		100.00000	21.72730			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	7.82490		100.00000	8.47109			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	15.92416		100.00000	16.52002			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	12.77999		100.00000	13.38422			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	8.93598		100.00000	9.55455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.02114			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.00191			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.27260			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.33790			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond		0.00000	100.00000		0.00000	102.95680			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.19646			0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.07962			0.00	0	0.00
RDFC21	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.68322			0.00	0	0.00
RDFC22	On 24/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.68238			0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		17.88403	100.00000	17.84071				0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		12.54565	100.00000	12.51526				0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		10.39422	100.00000	10.36905				0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		9.60468	100.00000	9.58141				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.53142			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	102.35234			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.75807			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.04987			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.28419			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.18641			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	101.08405			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.49159			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.16550			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	86.38695			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	82.10550			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	89.52915			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.53957			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.97309			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	82.86782			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	95.47205			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	104.79346		12.35000	104.75877			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	16.47077		100.00000	16.42952			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.34510			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	6.36893		100.00000	6.35333			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	34.58428		100.00000	34.49958			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	63.83974		100.00000	63.67988			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	12.38159		100.00000	12.36641			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	34.10180		100.00000	34.01640			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	107.36372			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	76.96862			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.90000	105.09226		8.90000	105.06726			0.00	0	766,200,000.00
RW23	On 10/12/2023	Spot Bond	9.25500	105.13007		9.25500	105.10395			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.74000	90.08922		9.74000	107.65504			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	98.17186			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.71000	109.16534		7.71000	109.14253			0.00	0	1,450,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	108.66600		10.00000	108.63700			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.36560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK14	On 01/12/2017	Spot Bond		9.23500	104.89773		9.23500	104.87171			1,163,610,000,000.00	126,000,000	63,000,000.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	100.90776			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	102.11403			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	101.36227			0.00	200,000,000	100,000,000.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	99.45270			0.00	200,000,000	100,000,000.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.08420			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond		0.00000	100.00000		0.00000	101.50331			0.00	200,000,000	100,000,000.00
SBK21	On 28/01/2025	Spot Bond		0.00000	100.00000		0.00000	99.99957			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.00000	104.31486		7.00000	104.29495			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond		8.84000	99.30728		8.84000	99.28381			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond		7.59000	103.75113		7.59000	103.73018			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.96000	103.60925		7.96000	103.58733			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.35000	103.84338		7.35000	103.82305			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.49500	100.47541		8.49500	100.45270			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.49500	103.78763		7.49500	103.76692			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.87000	103.64372		7.87000	103.62204			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.88626			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.45990			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		8.14500	102.51883		8.14500	102.49658			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.42955			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.75670			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.95890			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.36000	107.29707		9.36000	107.27011			2,808,000,000,000.00	300,000,000	150,000,000.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS20	On 15/05/2026	Spot Bond			9.92000		105.43159		9.92000	105.40340			1,984,000,000,000.00	200,000,000	100,000,000.00
SBS21	On 15/05/2026	Spot Bond			0.00000		100.00000		0.00000	101.62254			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond			0.00000		100.00000		0.00000	101.28556			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond			0.00000		100.00000		0.00000	101.49098			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond			0.00000		100.00000		0.00000	103.48910			0.00	4,500,000,000	1,500,000,000.00
SBS25	On 24/05/2019	Spot Bond			8.92000		103.64331		8.92000	103.61832			0.00	0	368,700,000.00
SBS26U	On 28/02/2017	Spot Bond			100.00000		22.59476		100.00000	22.54420			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond			9.34500		106.51976		9.34500	106.49289			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond			0.00000		100.00000		0.00000	99.85835			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond			8.85500		102.71774		8.85500	102.69330			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond			9.93000		92.03472		9.93000	92.01009			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond			0.00000		100.00000		0.00000	100.40991			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond			9.67000		104.49910		9.67000	104.47200			1,934,000,000,000.00	200,000,000	100,000,000.00
SBS32	On 19/09/2017	Spot Bond			0.00000		100.00000		0.00000	100.79719			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond			0.00000		100.00000		0.00000	100.81887			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond			9.82000		102.79651		9.82000	102.76974			0.00	0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond			0.00000		100.00000		0.00000	99.98130			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond			0.00000		100.00000		0.00000	99.98074			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond			8.89500		98.45819		8.89500	98.43453			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond			10.12000		95.94063		10.12000	95.91447			1,012,000,000,000,000.00	00,000,000,000	51,500,000,000.00
SBS39	On 29/01/2030	Spot Bond			10.53000		96.30943		10.53000	96.28212			2,106,000,000,000.00	200,000,000	100,000,000.00
SBS4	On 16/11/2021	Spot Bond			9.30000		100.51187		9.30000	100.48663			0.00	0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond			7.51000		107.88357		7.51000	107.86160			1,952,600,000,000.00	260,000,000	460,000,000.00
SBSI11	On 07/12/2023	Spot Bond			2.06000		129.16360		2.06000	278.77928			82,400,000,000.00	40,000,000	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
SBSI12	On 31/01/2017	Spot Bond		1.34500	102.60549		1.34500	130.44363			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond		100.00000	23.90461		100.00000	23.84670			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.34878			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	23.39007		100.00000	23.33341			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	164.79009		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		1.97000	115.04863		1.97000	129.05766			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	100.45543		6.50000	100.43789			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.05951			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.62535			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.20089			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		9.12500	102.16415		9.12500	102.13911			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.77472			0.00	0	8,070,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.56451			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.75029			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	24.93230		100.00000	24.86987			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.66600		10.00000	108.63700			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.99994			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	96.45306		100.00000	96.20447			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.96195			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS16U	On 29/06/2016	Spot Bond	100.00000		35.32681	100.00000	35.24123				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		42.88764	100.00000	42.78374				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		31.82591	100.00000	31.74797				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.43500		102.86219	9.43500	102.83643				0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.17792				0.00	0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.00000	0.00000	101.42627				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.76000		104.20210	7.76000	104.18019				0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.94000		100.34620	8.94000	101.03442				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.49500		100.47541	8.49500	100.45270				0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.32226				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.38899				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.75068				0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	101.28177				0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	101.31651				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.32826				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.19500		104.77012	8.19500	104.74701				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.45546				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.24960				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.15000		96.00804	9.15000	95.98458				0.00	0	266,500,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.27153				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.75134				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.00018				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	9.17000		89.65464	9.17000	89.63268				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	9.17000		89.65464	9.17000	89.63268				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN007	On 15/01/2020	Spot Bond	8.91500		95.76881		8.91500	95.74574			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.90587			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.97500		101.57907		7.97500	101.55749			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.25000		112.10689		2.25000	112.53425			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.65000		100.82172		8.65000	100.79826			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.27739			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	10.10000		106.39758		10.10000	106.36878			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.13335			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.35000		75.30191		10.35000	75.28127			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.14974			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.23953			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.76033			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.26750			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.80876			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.34758			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	100.78472			0.00	0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.92162			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.98250			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.98254			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.87735			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.71956			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.70773			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1226	On 19/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.63287			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.58104			0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.45646			0.00	0	0.00
SY1230	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.26573			0.00	0	0.00
SY1231	On 10/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.24568			0.00	0	0.00
SY1232	On 17/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.12686			0.00	0	0.00
SY1234	On 26/08/2015	Spot Bond		0.00000	100.00000		0.00000	97.82140			0.00	0	0.00
SY1235	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.52841			0.00	0	0.00
SY1236	On 20/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.61971			0.00	0	0.00
SY1237	On 28/07/2015	Spot Bond		100.00000	80.21978		100.00000	100.00000			0.00	0	0.00
SY1238	On 28/07/2015	Spot Bond		100.00000	80.21978		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.56000	103.38843		6.56000	103.37035			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		8.67000	102.93492		8.67000	102.91105			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	63.83009		100.00000	63.67025			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.15056			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.89317			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.13949			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.73971			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.77671			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.26941			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00089			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00001			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.76000	103.26478		7.76000	103.24307			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.15888			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.16311			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.16606		7.83000	102.14439			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.15654			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.16184			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.16684			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.15654			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.16184			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	85.53514			7.16000	101.96232			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.17221			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.17136			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.19161			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.18888			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.27094			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.26162			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.15633			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.16311			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.41270		8.73000	102.38853			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.89084			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.16184			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.81000	94.02624			8.81000	100.56321			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.70753			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.16440			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.17264			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.17031			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.17218			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.19119			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.19036			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.18599			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.25643			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.25725			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.25798			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	101.29045			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.33388			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.09500		101.37996		9.09500	101.91127			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.30783			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.36861			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	9.00500		99.92603		9.00500	99.90171			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.58355			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.66821			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.11500		94.04230		9.11500	98.84631			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.44671			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.44671			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.76341			0.00	2,300,000,000	2,300,000,000.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.58546			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.58546			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.93251			0.00	2,900,000,000	4,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	102.14769			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	102.14769			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	102.61773			0.00	1,100,000,000	1,100,000,000.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.16462			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.92902		101.06155	5.91436			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.40211			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.16138			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.56951			0.00	0	400,000,000.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.16138			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.16354			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.16462			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.16009			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.16354			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.17542			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.17542			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.17542			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.19268			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.19699			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.19160			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.27751			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.28286			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.28072			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	6.65000	100.00000		6.65000	99.98179			0.00	0	550,000,000.00
TL20	On 22/02/2020	Spot Bond	9.44500	88.18084		9.44500	88.12705			0.00	0	200,000,000.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	108.66600		10.00000	108.63700			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.04500	106.95540		8.04500	106.93210			0.00	0	29,647,033,300.00
TN20	On 17/09/2020	Spot Bond	9.34500	106.00582		9.34500	105.97951			9,345,000,000,000.00	1,000,000,000	23,224,800,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.49515		100.00000	1.49149			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.55500	106.94302		9.55500	106.91545			0.00	0	11,370,000,000.00
TN25	On 19/08/2025	Spot Bond	9.77000	100.05422		9.77000	100.02785			0.00	0	15,650,000,000.00
TN27	On 14/11/2027	Spot Bond	9.82000	97.51975		9.82000	97.49393			0.00	0	9,615,600,000.00
TN30	On 09/10/2030	Spot Bond	10.19000	102.94796		10.19000	102.92001			509,500,000,000.00	50,000,000	12,525,000,000.00
TN40	On 09/10/2040	Spot Bond	10.54500	102.37587		10.54500	102.34713			2,425,350,000,000.00	230,000,000	11,115,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.97583			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.16035			0.00	0	1,000,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.46768			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.50456			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.50836			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.69040			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	102.06798			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	101.50649			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.66600		10.00000	108.63700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.42421			0.00	0	400,000,000.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.43272			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.34273			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.36486			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.97234		10.00000	99.94469			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.97303		9.75000	99.94607			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.97335		100.00000	9.94678			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.84013			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.89021			0.00	0	0.00
TRAA3U	On 14/06/2024	Spot Bond	100.00000		7.91581		100.00000	7.88376			0.00	0	0.00
TRAA4U	On 14/06/2024	Spot Bond	100.00000		8.43427		100.00000	8.40012			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.91796			0.00	0	0.00
TRAB2U	On 14/06/2024	Spot Bond	100.00000		8.74535		100.00000	8.70994			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.92351			0.00	0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000		9.00458		100.00000	8.96812			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.07792			0.00	0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000		12.16719		100.00000	12.11792			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.41423			0.00	0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000		15.64086		100.00000	15.57754			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		11.87952		100.00000	11.84977			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.46220			0.00	5,200,000,000	1,300,000,000.00
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.20733			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	98.65943			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.42747			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	98.15430			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	97.87065			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.60154			0.00	9,600,000,000	2,400,000,000.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.62136			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.45780			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	96.54477			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	96.07297			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	95.73566			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	95.06972			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.96690			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	100.00000		0.00000	94.85389			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000	100.00000		0.00000	94.48872			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	94.15676			0.00	0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	93.76899			0.00	0	0.00
TSP187	On 25/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.04287			0.00	0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	93.49982			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	15.31400		100.00000	15.27565			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.58356			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.38938			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.35342			0.00	0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.09466			0.00	0	0.00
TWC088	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC089	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.64188			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC090	On 21/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.66150			0.00	0	0.00
TWC091	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.26301			0.00	0	0.00
TWC092	On 10/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.26745			0.00	0	0.00
TWC093	On 13/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.23179			0.00	0	0.00
TWC094	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.19613			0.00	0	0.00
TWC095	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.14485			0.00	0	0.00
TWC096	On 24/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.14264			0.00	0	0.00
TWC097	On 27/07/2015	Spot Bond	100.00000		83.01620		100.00000	82.83374			0.00	0	12,500,000,000.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.21164			0.00	0	0.00
TWCJ18	On 13/07/2015	Spot Bond	100.00000		82.95455		100.00000	82.76644			0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.11137			0.00	0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.23713			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	9.00000		109.25624		9.00000	109.23011			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
VJA01U	On 20/01/2023	Spot Bond	100.00000		8.18990		100.00000	8.17350			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		8.00043		100.00000	7.98442			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.80144			0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		74.03651		100.00000	73.88664			0.00	0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.63413			0.00	0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.63206			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.80846			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.80186			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.80165			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.59396			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.60972			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000	7.68838		100.00000	7.67299			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000	7.49893		100.00000	7.48392			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00022		100.00000	0.00022			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.90000	110.92671		6.90000	110.90592			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.14000	240.63147		1.14000	240.63838			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.42000	103.96967		6.42000	103.95148			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.59500	106.42478		7.59500	106.40287			0.00	0	5,000,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.89500	107.55866		7.89500	107.53565			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.12000	107.37133		8.12000	107.34773			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.20000	107.53779		8.20000	107.51392			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.05000	98.98278		6.05000	98.96655			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.98000	97.24377		5.98000	97.22827			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.05000	98.96655		6.05000	98.95031			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.28500	72.89411		7.28500	72.87994			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	67.71800		100.00000	67.59259			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	38.03711		100.00000	37.96494			0.00	0	0.00

**Total for j-Bonds :** 80,571,985,652,668,000.00 1,879,045,300 53 778 421 850.00

**Grand Total:** 80,571,994,031,219,600.00 1,879,153,806 53 782 482 971.00