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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 16/02/2015

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 16/02/2015	Any day expiry		11.64350	11.64350		11.70980	11.70980		19.02	26,164,472.00	2,248	0.00
\$ / R	On 17/02/2015	Any day expiry		11.64530	11.64530		11.70980	11.70980		19.03	0.00	0	681.00
\$ / R	On 23/02/2015	Any day expiry		11.65290	11.65290		11.71740	11.71740		14.04	0.00	0	0.00
\$ / R	On 23/02/2015	Any day expiry	11.20	Call	456.74520	0.45675	521.13270	0.52113	456.745	16.10	0.00	0	2,500.00
\$ / R	On 25/02/2015	Any day expiry		11.65660	11.65660		11.72120	11.72120		14.24	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	Put	0.45490	0.00045	0.48170	0.00048	0.455	18.58	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	Put	4.27680	0.00428	3.04720	0.00305	4.277	15.90	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	Call	135.65540	0.13566	188.39150	0.18839	135.655	14.41	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	0.03610	0.00004	0.04550	0.00005	0.036	39.01	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry		11.65850	11.65850		11.72310	11.72310		14.29	0.00	0	2,248.00
\$ / R	On 27/02/2015	Any day expiry		11.66040	11.66040		11.72500	11.72500		14.34	0.00	0	1,140.00
\$ / R	On 27/02/2015	Any day expiry	11.60	Call	149.08360	0.14908	201.66460	0.20166	149.084	14.45	0.00	0	10,000.00
\$ / R	On 27/02/2015	Any day expiry	11.95	Call	38.97150	0.03897	61.58640	0.06159	38.972	16.89	0.00	0	10,000.00
\$ / R	On 09/03/2015	Any day expiry		11.67930	11.67930		11.74410	11.74410		13.81	0.00	0	0.00
\$ / R	On 09/03/2015	Any day expiry	11.57	Call	214.34280	0.21434	265.63780	0.26564	214.343	13.80	0.00	0	5,000.00
\$ / R	On 12/03/2015	Any day expiry		11.68500	11.68500		11.74980	11.74980		14.16	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future		11.69260	11.69260		11.75750	11.75750		13.99	70,903,926.40	6,064	1,189,664.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	0.16390	0.00016	0.19400	0.00019	0.164	17.31	0.00	0	69,965.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	0.43310		0.00043		0.47570	0.00048	0.433	16.34	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	1.00360		0.00100		1.03680	0.00104	1.004	15.50	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	2.43050		0.00243		2.32290	0.00232	2.431	14.76	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	3.06710		0.00307		2.88550	0.00289	3.067	14.57	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	3.69000		0.00369		3.42960	0.00343	3.690	14.42	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	3.86380		0.00386		3.58050	0.00358	3.864	14.38	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	6.09480		0.00609		5.49250	0.00549	6.095	14.00	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	9.52700		0.00953		8.37700	0.00838	9.527	13.62	0.00	0	76,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	702.12700		0.70213		765.87700	0.76588	702.127	13.62	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	475.69140		0.47569		534.58610	0.53459	475.691	13.43	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	42.05060		0.04205		34.85020	0.03485	42.051	13.49	0.00	0	9,950.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Put	52.70620		0.05271		44.16710	0.04417	52.706	13.55	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	357.80650		0.35781		412.68400	0.41268	357.807	13.62	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Call	343.35280		0.34335		397.59620	0.39760	343.353	13.64	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	70.75280		0.07075		60.09620	0.06010	70.753	13.64	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	82.82250		0.08282		70.83070	0.07083	82.823	13.69	0.00	0	9,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.47	Call	308.64820		0.30865		361.20830	0.36121	308.648	13.70	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	263.63380		0.26363		313.60890	0.31361	263.634	13.79	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	257.55300		0.25755		307.13810	0.30714	257.553	13.80	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	114.95300		0.11495		99.63810	0.09964	114.953	13.80	0.00	0	120.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	228.48390		0.22848		276.04830	0.27605	228.484	13.86	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.65	Call	201.65240		0.20165		247.08520	0.24709	201.652	13.92	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	196.41570		0.19642		172.62880	0.17263	196.416	14.10	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	157.59980		0.15760		195.56090	0.19556	157.600	14.28	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	153.95920		0.15396		191.39820	0.19140	153.959	14.33	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	124.65570		0.12466		157.53520	0.15754	124.656	14.86	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	110.83140		0.11083		141.31800	0.14132	110.831	15.15	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	325.65720		0.32566		290.78060	0.29078	325.657	15.21	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	87.67300		0.08767		113.73940	0.11374	87.673	15.73	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	395.07300		0.39507		356.23940	0.35624	395.073	15.73	0.00	0	800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	78.03990		0.07804		102.08970	0.10209	78.040	16.02	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	29.47030		0.02947		40.66050	0.04066	29.470	18.75	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	836.87030		0.83687		783.16050	0.78316	836.870	18.75	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	25.27110		0.02527		35.06210	0.03506	25.271	19.26	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	23.88770		0.02389		33.20540	0.03321	23.888	19.45	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	16.44450		0.01644		23.10420	0.02310	16.445	20.79	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	10.82080		0.01082		15.69800	0.01570	10.821	22.05	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	1.34580		0.00135		2.30260	0.00230	1.346	26.85	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.71360		11.71360		11.77760	11.77760		14.06	0.00	0	2,964.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	7.78840		0.00779		6.49640	0.00650	7.788	13.99	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	19.73850		0.01974		16.93220	0.01693	19.738	13.31	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	31.20060		0.03120		25.56680	0.02557	31.201	13.22	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	267.51780		0.26752		312.78690	0.31279	267.518	13.92	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	179.29700		0.17930		213.99330	0.21399	179.297	14.62	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	5.85990		0.00586		6.93090	0.00693	5.860	32.24	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.72310		11.72310		11.78660	11.78660		13.95	1,359,705.60	116	116.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	43.69330		0.04369		35.66980	0.03567	43.693	13.16	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	90.80380		0.09080		110.97120	0.11097	90.804	16.60	0.00	0	22,187.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/04/2015	Any day expiry		11.77480	11.77480		11.83840	11.83840		13.98	3,047,368.10	259	2,709.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	19.18600	0.01919	16.71960	0.01672	19.186	13.09	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	54.92300	0.05492	49.61030	0.04961	54.923	12.60	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	215.48450	0.21548	245.10150	0.24510	215.485	15.08	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	22.15410	0.02215	24.33630	0.02434	22.154	30.73	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry		11.83100	11.83100		11.89930	11.89930		14.28	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	30.16480	0.03016	25.92220	0.02592	30.165	12.79	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	44.47200	0.04447	38.65670	0.03866	44.472	12.71	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	75.91630	0.07592	66.97390	0.06697	75.916	12.58	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	325.38610	0.32539	361.95110	0.36195	325.386	14.49	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	234.62970	0.23463	263.89950	0.26390	234.630	15.77	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	39.47210	0.03947	46.24250	0.04624	39.472	30.28	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry		11.85670	11.85670		11.92490	11.92490		14.25	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future		11.86260	11.86260		11.93070	11.93070		14.26	23,974,314.60	2,021	117,248.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	30.36680	0.03037	26.04210	0.02604	30.367	12.79	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	32.05270	0.03205	27.11470	0.02711	32.053	12.78	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	36.61180	0.03661	31.26500	0.03127	36.612	12.75	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	57.67330	0.05767	50.72660	0.05073	57.673	12.66	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	60.52050	0.06052	53.38260	0.05338	60.521	12.64	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Call	684.38530	0.68439	738.55710	0.73856	684.385	12.65	0.00	0	2,170.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	570.25820	0.57026	617.13880	0.61714	570.258	13.18	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	558.60870	0.55861	605.07790	0.60508	558.609	13.24	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	196.00870	0.19601	174.37790	0.17438	196.009	13.24	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	503.39180	0.50339	547.86850	0.54787	503.392	13.53	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	477.64290	0.47764	521.16730	0.52117	477.643	13.67	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	251.22140	0.25122	279.60310	0.27960	251.221	16.03	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	199.65910	0.19966	223.91500	0.22392	199.659	17.05	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	188.16500	0.18817	211.34430	0.21134	188.165	17.33	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	140.39040	0.14039	158.82900	0.15883	140.390	18.77	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	119.00610	0.11901	135.67280	0.13567	119.006	19.57	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	100.39940	0.10040	114.68060	0.11468	100.399	20.43	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry		11.89020	11.89020		11.95830	11.95830		14.40	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	41.01540	0.04102	35.81290	0.03581	41.015	12.64	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	93.47220	0.09347	83.68060	0.08368	93.472	12.55	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	247.62880	0.24763	274.25020	0.27425	247.629	16.56	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	48.38980	0.04839	58.73960	0.05874	48.390	29.24	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry		11.95530	11.95530		12.02310	12.02310		14.46	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	50.52650	0.05053	44.68620	0.04469	50.526	12.44	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	107.44850	0.10745	97.38780	0.09739	107.449	12.43	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	267.26710	0.26727	292.16900	0.29217	267.267	17.24	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	67.54860	0.06755	76.70050	0.07670	67.549	28.79	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry		12.01240	12.01240		12.08020	12.08020		14.52	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	57.22910	0.05723	53.88310	0.05388	57.229	12.26	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	117.74840	0.11775	107.74500	0.10774	117.748	12.35	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	276.82320	0.27682	300.46290	0.30046	276.823	17.89	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	74.94970	0.07495	88.14450	0.08814	74.950	28.23	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry		12.04000	12.04000		12.10780	12.10780		14.63	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future		12.04780	12.04780		12.11570	12.11570		14.61	24,095,600.00	2,000	28,148.00

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\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	42.99580		0.04300		40.14240	0.04014	42.996	12.72	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,493.44940		1.49345	1,558.31750	1.55832	1,493.449	12.64	12.64	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	87.54960		0.08755	79.31480	0.07931	87.550	12.17	12.17	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,139.04940		1.13905	1,198.50880	1.19851	1,139.049	12.19	12.19	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	91.24940		0.09125	82.80880	0.08281	91.249	12.19	12.19	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	134.67430		0.13467	124.10230	0.12410	134.674	12.31	12.31	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	158.28150		0.15828	146.68650	0.14669	158.281	12.37	12.37	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	228.55100		0.22855	209.83300	0.20983	228.551	12.65	12.65	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	246.65440		0.24665	227.10160	0.22710	246.654	12.79	12.79	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	722.91740		0.72292	770.02850	0.77003	722.917	13.01	13.01	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	549.08140		0.54908	588.61870	0.58862	549.081	14.43	14.43	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	400.22210		0.40022	431.55960	0.43156	400.222	16.15	16.15	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	292.82860		0.29283	317.09560	0.31710	292.829	18.00	18.00	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	246.40980		0.24641	267.78940	0.26779	246.410	19.06	19.06	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	186.47800		0.18648	203.19780	0.20320	186.478	20.80	20.80	0.00	0	115,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	165.17040		0.16517	180.13410	0.18013	165.170	21.67	21.67	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	154.46770		0.15447	166.09140	0.16609	154.468	22.73	22.73	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.07530		12.07530	12.14340	12.14340		14.56	14.56	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	64.07520		0.06408	61.14090	0.06114	64.075	12.13	12.13	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	126.17770		0.12618	115.91210	0.11591	126.178	12.23	12.23	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	194.57550		0.19458	183.68060	0.18368	194.575	12.40	12.40	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	285.27030		0.28527	308.53030	0.30853	285.270	18.53	18.53	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	204.42400		0.20442	221.94210	0.22194	204.424	20.61	20.61	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	85.56890		0.08557	97.59090	0.09759	85.569	27.68	27.68	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.13430		12.13430	12.20270	12.20270		14.78	14.78	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	71.64890		0.07165	67.76870	0.06777	71.649	12.13	12.13	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	132.11010		0.13211	122.13510	0.12214	132.110	12.11	12.11	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	292.39540		0.29240	315.59500	0.31559	292.395	19.09	19.09	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	103.36660		0.10337	113.83030	0.11383	103.367	27.46	27.46	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.18920		12.18920	12.25790	12.25790		14.85	14.85	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	76.99490		0.07699	73.12260	0.07312	76.995	12.07	12.07	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	135.82830		0.13583	125.74700	0.12575	135.828	11.98	11.98	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	298.26320		0.29826	321.10360	0.32110	298.263	19.63	19.63	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	100.88480		0.10088	114.40500	0.11441	100.885	27.16	27.16	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.21450		12.21450	12.28340	12.28340		14.81	14.81	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.22040		12.22040	12.28930	12.28930		14.80	14.80	0.00	0	39,663.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	96.29050		0.09629	91.62250	0.09162	96.290	11.77	11.77	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,366.69050		1.36669	1,430.92250	1.43092	1,366.690	11.77	11.77	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,323.16240		1.32316	1,387.13930	1.38714	1,323.162	11.69	11.69	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,171.99370		1.17199	1,230.53710	1.23054	1,171.994	12.01	12.01	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,033.61760		1.03362	1,091.10990	1.09111	1,033.618	12.33	12.33	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	292.86930		0.29287	279.79370	0.27979	292.869	12.69	12.69	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	451.66410		0.45166	483.05430	0.48305	451.664	17.19	17.19	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	432.63720		0.43264	462.77710	0.46278	432.637	17.48	17.48	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	414.92360		0.41492	443.86280	0.44386	414.924	17.76	17.76	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	376.74960		0.37675	403.47060	0.40347	376.750	18.44	18.44	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	268.82390		0.26882	288.35220	0.28835	268.824	20.85	20.85	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry			12.23990		12.23990	12.30900	12.30900		14.92	14.92	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	81.36370	0.08136	75.65700	0.07566	81.364	12.02	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	137.69390	0.13769	128.74440	0.12874	137.694	11.84	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	302.61190	0.30261	324.14480	0.32414	302.612	20.20	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	103.08930	0.10309	113.05980	0.11306	103.089	27.14	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.34310	12.34310	12.41310	12.41310		15.06	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	297.07710	0.29708	280.83430	0.28083	297.077	12.57	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	312.29320	0.31229	323.98930	0.32399	312.293	23.98	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.39990	12.39990	12.46740	12.46740		15.22	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.40610	12.40610	12.47320	12.47320		15.21	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.58440	12.58440	12.64130	12.64130		15.72	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.59260	12.59260	12.64900	12.64900		15.72	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			12.78530	12.78530	12.83060	12.83060		16.07	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.79350	12.79350	12.83830	12.83830		16.07	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			12.96980	12.96980	13.00450	13.00450		16.24	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			12.98010	12.98010	13.01410	13.01410		16.33	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.69260	11.69260	11.75750	11.75750		14.75	654,785.60	56	1,917.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	44,831.60540	0.44832	50,906.71290	0.50907	44,831.605	13.14	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.86260	11.86260	11.93070	11.93070		15.03	0.00	0	169.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.04780	12.04780	12.11570	12.11570		15.12	0.00	0	156.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.22040	12.22040	12.28930	12.28930		15.41	0.00	0	0.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.98530	17.98530	18.10430	18.10430		11.74	575,529.60	32	35,991.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	8.03080	0.00803	8.48660	0.00849	8.031	14.07	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	13.23210	0.01323	13.01750	0.01302	13.232	12.51	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.50	Put	66.07170	0.06607	54.71910	0.05472	66.072	11.86	0.00	0	3,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	18.43	Call	92.74810	0.09275	144.77820	0.14478	92.748	12.72	0.00	0	7,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	26.66980	0.02667	47.76180	0.04776	26.670	14.17	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	16.99860	0.01700	31.15820	0.03116	16.999	15.09	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	8.97430	0.00897	16.69420	0.01669	8.974	16.53	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.23520	18.23520	18.35930	18.35930		13.71	0.00	0	6,961.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.51380	18.51380	18.63760	18.63760		14.24	0.00	0	1,039.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.77880	18.77880	18.90390	18.90390		14.51	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09869	0.09869	0.09880	0.09880		17.16	0.00	0	555.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10025	0.10025	0.10038	0.10038		16.11	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10197	0.10197	0.10209	0.10209		15.44	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry			13.30010	13.30010	13.36410	13.36410		12.87	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	0.42960	0.00043	1.36150	0.00136	0.430	21.41	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	1,110.32960	1.11033	1,047.26150	1.04726	1,110.330	21.41	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.34760	13.34760	13.41200	13.41200		13.16	133,476.00	10	84,802.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.45	Put	6.08280	0.00608	5.72480	0.00572	6.083	13.58	0.00	0	15,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.85	Call	530.31210	0.53031	589.76650	0.58977	530.312	12.68	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	62.12790	0.06213	53.89530	0.05390	62.128	12.82	0.00	0	10,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	225.10320	0.22510	200.03250	0.20003	225.103	13.39	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	521.84300	0.52184	479.73030	0.47973	521.843	15.18	0.00	0	500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	696.53330	0.69653	648.33660	0.64834	696.533	16.07	0.00	0	12,800.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	714.69510		0.71470		665.88970	0.66589	714.695	16.18	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	928.75800		0.92876		874.92260	0.87492	928.758	17.34	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	5.77880		0.00578		9.31530	0.00932	5.779	20.45	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	5.16070		0.00516		8.44390	0.00844	5.161	20.59	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	3.30190		0.00330		5.74390	0.00574	3.302	21.16	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	3.09060		0.00309		5.42720	0.00543	3.091	21.24	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	2.89360		0.00289		5.12950	0.00513	2.894	21.33	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	2.83090		0.00283		5.03430	0.00503	2.831	21.35	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	2.59410		0.00259		4.67240	0.00467	2.594	21.47	0.00	0	32,000.00
€ / R	On 01/06/2015	Any day expiry			13.53060		13.53060		13.59860	13.59860		13.58	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	172.33600		0.17234		191.75510	0.19176	172.336	16.47	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.55740		13.55740		13.62520	13.62520		13.58	0.00	0	99,711.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	72.78330		0.07278		66.40410	0.06640	72.783	12.13	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	327.64230		0.32764		302.95770	0.30296	327.642	13.25	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	337.83600		0.33784		370.30470	0.37030	337.836	14.32	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	99.39290		0.09939		110.75080	0.11075	99.393	19.32	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.79240		13.79240		13.85880	13.85880		13.90	0.00	0	10,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.01910		14.01910		14.08740	14.08740		14.10	0.00	0	1,550.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	636.33310		0.63633		608.83500	0.60883	636.333	13.81	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	279.48000		0.27948		298.99380	0.29899	279.480	20.14	0.00	0	6,076.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.84040		14.84040		14.87940	14.87940		14.02	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			566.03000		566.03000		568.30000	568.30000			0.00	0	0.00
AL37	On 07/05/2015	Index Future			462.57100		462.57100		463.00800	463.00800			0.00	0	119.00
AL37	On 06/08/2015	Index Future			470.14800		470.14800		470.61000	470.61000			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			553.03400		553.03400		554.08800	554.08800			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			562.09200		562.09200		563.18600	563.18600			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			504.57200		504.57200		505.73600	505.73600			0.00	0	697.00
ALBI	On 06/08/2015	Index Future			512.83700		512.83700		514.04000	514.04000			0.00	0	6.00
ALBI	On 05/11/2015	Index Future			521.46400		521.46400		522.68500	522.68500			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.08120		9.08120		9.11250	9.11250		17.36	0.00	0	8,180.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	135.75030		0.13575		134.04940	0.13405	135.750	17.35	0.00	0	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	388.91130		0.38891		375.00910	0.37501	388.911	18.42	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	26.91140		0.02691		36.27580	0.03628	26.911	19.43	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	5.35850		0.00536		8.05790	0.00806	5.359	21.38	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.16370		9.16370		9.19670	9.19670		15.60	0.00	0	11,446.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	62.74200		0.06274		61.84250	0.06184	62.742	15.37	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	114.35850		0.11436		111.70690	0.11171	114.359	15.22	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	240.63650		0.24064		233.47980	0.23348	240.637	15.46	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	328.02810		0.32803		352.29390	0.35229	328.028	15.60	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	203.19400		0.20319		221.35320	0.22135	203.194	16.48	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	164.98520		0.16499		181.01680	0.18102	164.985	16.87	0.00	0	201.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 14/09/2015	Foreign Exchange Future	9.26270		9.26270		9.29410	9.29410		14.10	0.00	0	767.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future	9.35720		9.35720		9.38950	9.38950		14.10	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future	9.37130		9.37130		9.43810	9.43810		13.65	0.00	0	140.00
CAD/ R	On 12/06/2015	Foreign Exchange Future	9.49860		9.49860		9.56820	9.56820		13.37	0.00	0	1,631.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future	128.61010		128.61010		167.53330	167.53330			0.00	0	10,000.00
CF CANDO CAGE	On 02/03/2015	Can-Do Future	386.35000		386.35000		703.39000	703.39000			0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.57580		12.57580		12.64710	12.64710		14.39	125,758.00	10	3,056.00
CHF / R	On 12/06/2015	Foreign Exchange Future	12.81790		12.81790		12.89340	12.89340		14.81	0.00	0	6,502.00
CNH / R	On 16/03/2015	Foreign Exchange Future	1.85920		1.85920		1.87690	1.87690		13.18	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future	1.86790		1.86790		1.88700	1.88700		13.43	0.00	0	0.00
DKK / R	On 16/03/2015	Foreign Exchange Future	1.79610		1.79610		1.80470	1.80470		15.01	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future	1.82950		1.82950		1.83890	1.83890		15.05	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.86710		1.86710		1.87610	1.87610		14.60	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 07/05/2015	Bond Future	122.62374		122.62374		123.05378	123.05378			0.00	0	0.00
EL28	On 06/08/2015	Bond Future	124.66503		124.66503		125.10637	125.10637			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	9.13386		86.75212		9.08840	87.11031			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future	9.20086		88.18942		9.15367	88.55625			0.00	0	0.00
ES33	On 05/11/2015	Bond Future	9.26490		85.87040		9.21644	86.24229			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	500.60600		500.60600		501.70300	501.70300			15,018,180.00	3	453.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GOVI	On 06/08/2015	GOVI	508.80600		508.80600		509.94200	509.94200			0.00	0	29.00
GOVI	On 05/11/2015	GOVI	517.36600		517.36600		518.51700	518.51700			0.00	0	0.00
I2025	On 07/05/2015	Bond Future	119.23484		119.23484		119.35760	119.35760			0.00	0	16.00
I2025	On 06/08/2015	Bond Future	120.04352		120.04352		120.17236	120.17236			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	125.73463		125.73463		125.75081	125.75081			0.00	0	3,261.00
I2038	On 06/08/2015	Bond Future	126.50461		126.50461		126.52509	126.52509			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/05/2015	Bond Future	126.29863		126.29863		126.31487	126.31487			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future	128.40096		128.40096		128.42149	128.42149			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 07/05/2015	Bond Future	134.85347		134.85347		134.87052	134.87052			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future	135.62585		135.62585		135.64760	135.64760			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	225.60800		225.60800		225.80700	225.80700			0.00	0	1,074.00
IGOV	On 06/08/2015	Index Future	229.32100		229.32100		229.53300	229.53300			0.00	0	100.00
IGOV	On 05/11/2015	Index Future	233.19800		233.19800		233.41100	233.41100			0.00	0	0.00
ILBI	On 07/05/2015	Index Future	611.05800		611.05800		611.44900	611.44900			0.00	0	0.00
ILBI	On 06/08/2015	Index Future	621.09000		621.09000		621.49500	621.49500			0.00	0	159.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.04500		93.95500		6.09000	93.91000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.10000		93.90000		6.10000	93.90000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.09000		93.91000		6.09000	93.91000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future	6.11000		93.89000		6.11000	93.89000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.14000		93.86000		6.14000	93.86000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.15000		93.85000		6.15000	93.85000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.22000		93.78000		6.22000	93.78000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.35000		93.65000		6.35000	93.65000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.53000		93.47000		6.53000	93.47000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	6.67000		93.33000		6.67000	93.33000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	6.85000		93.15000		6.85000	93.15000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	6.95000		93.05000		6.95000	93.05000			0.00	0	0.00
KES / R	On 16/03/2015	Foreign Exchange Future	0.12710		0.12710		0.12780	0.12780			0.00	0	8.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12560		0.12560		0.12640	0.12640			0.00	0	1,870.00
NGN / R	On 16/03/2015	Foreign Exchange Future	0.05590		0.05590		0.05590	0.05590		21.17	0.00	0	19,706.00
NGN / R	On 11/12/2015	Foreign Exchange Future	0.04610		0.04610		0.04550	0.04550			0.00	0	81,573.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future	1.14150		1.14150		1.14070	1.14070			0.00	0	337.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future	1.14290		1.14290		1.14200	1.14200			0.00	0	300.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future	1.14480		1.14480		1.14390	1.14390			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.14720		1.14720		1.14630	1.14630			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/05/2015	Bond Future			7.61403		126.06429		7.58343	126.33174		7.44	29,120,850.99	231	33,961.00
R186	On 07/05/2015	Bond Future	7.40	Put	2,839.52000		2.83952	2,695.76000	2.69576		2,839.520	7.31	343,581.92	121	4,350.00
R186	On 07/05/2015	Bond Future	7.45	Put	2,552.20000		2.55220	2,419.78000	2.41978		2,552.200	7.33	308,816.20	121	4,400.00
R186	On 07/05/2015	Bond Future	7.50	Put	2,283.36000		2.28336	2,162.21000	2.16221		2,283.360	7.35	276,286.56	121	4,350.00
R186	On 07/05/2015	Bond Future	7.80	Put	1,058.48000		1.05848	997.49000	0.99749		1,058.480	7.46	0.00	0	300.00
R186	On 06/08/2015	Bond Future			7.64902		122.85435	7.61686	123.13006			7.66	0.00	0	540.00
R186	On 06/08/2015	Bond Future	8.90	Put	174.73000		0.17473	165.89000	0.16589		174.730	8.13	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			7.67771		124.90177	7.64456	125.18067			7.58	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	386.51000		0.38651	368.86000	0.36886		386.510	8.05	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			7.68855		121.86967	7.65402	122.15510			7.48	0.00	0	5,660.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 07/05/2015	Bond Future			289.84318		289.84318	289.88112	289.88112				0.00	0	861.00
R197	On 06/08/2015	Bond Future			288.56215		288.56215	288.61048	288.61048				0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 07/05/2015	Bond Future			237.34346		237.34346	237.37410	237.37410				0.00	0	50,916.00
R202	On 06/08/2015	Bond Future			238.05073		238.05073	238.09006	238.09006				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
R203	On 07/05/2015	Bond Future			7.36641		103.76642	7.33563	103.94942			5.73	0.00	0	7,963.00
R203	On 06/08/2015	Bond Future			7.39665		105.48512	7.36394	105.67441			5.87	0.00	0	0.00
R203	On 06/08/2015	Bond Future	9.07	Put	27.08000		0.02708	25.63000	0.02563		27.080	6.26	0.00	0	911.00
R203	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 07/05/2015	Bond Future			6.62478		104.75913	6.60277	104.80727			1.85	0.00	0	7,875.00
R203	On 06/08/2015	Bond Future			6.61730		106.49471	6.59071	106.54697			1.81	0.00	0	0.00
R203	On 05/11/2015	Bond Future			6.58716		104.10171	6.55744	104.15362			1.69	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.03333		101.92784	7.99781	102.23144				0.00	0	5,775.00
R2030	On 06/08/2015	Bond Future			8.07680		99.60763	8.03979	99.91940				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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2032	On 07/05/2015	Bond Future			8.20354		101.35274		8.16296	101.72231			0.00	0	15.00
R2032	On 06/08/2015	Bond Future			8.24686		103.03225		8.20473	103.41111			0.00	0	0.00
R2032	On 05/11/2015	Bond Future			8.28568		100.59289		8.24246	100.97688			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/05/2015	Bond Future			8.26673		104.68637		8.22107	105.15367			0.00	0	32,860.00
R2037	On 06/08/2015	Bond Future			8.30989		102.16128		8.26262	102.63968			0.00	0	3,220.00
R2037	On 05/11/2015	Bond Future			8.34501		103.86419		8.29662	104.34932			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 07/05/2015	Bond Future			6.85628		106.71259		6.82967	106.79835		2.83	0.00	0	14,609.00
R204	On 06/08/2015	Bond Future			6.87573		104.44353		6.84575	104.53398		2.88	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	14.96000		0.01496		14.19000	0.01419	14.960	3.10	0.00	0	699.00
R204	On 05/11/2015	Bond Future			6.87938		106.18397		6.84714	106.27472		2.84	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/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			8.35002		106.75232		8.30438	107.26691			56,044,968.00	525	9,494.00
R2044	On 06/08/2015	Bond Future			8.39189		104.13623		8.34474	104.66259			0.00	0	0.00
R2044	On 05/11/2015	Bond Future			8.42616		105.87206		8.37794	106.40599			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			8.32546		106.46254		8.28496	106.93606			0.00	0	31,320.00
R2048	On 06/08/2015	Bond Future			8.36257		108.22592		8.32076	108.71048			0.00	0	745.00
R2048	On 05/11/2015	Bond Future			8.39758		105.59709		8.35483	106.08853			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			7.00724		103.28296		6.98109	103.38644		3.70	76,222,824.48	738	35,580.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,863.83000		2.86383		2,965.13000	2.96513	2,863.830	3.91	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.03450		101.35081		7.00574	101.45918		3.78	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	2,048.15000		2.04815		2,135.34000	2.13534	2,048.150	3.91	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.04543		103.03988		7.01505	103.14884		3.74	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	2,128.70000		2.12870		2,208.67000	2.20867	2,128.700	3.86	0.00	0	53.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.12692		98.97784		7.10104	99.09928		4.62	20,884,324.24	211	62,199.00
R208	On 06/08/2015	Bond Future			7.15293		100.61787		7.12496	100.74443		4.71	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	16.79000		0.01679		16.14000	0.01614	16.790	5.04	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.17045		98.89382		7.14120	99.02135		4.67	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	164.01000		0.16401		157.12000	0.15712	164.010	4.99	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

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/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.21217		81.26201		8.16654	81.64831		11.72	0.00	0	14,564.00
R209	On 07/05/2015	Bond Future	7.30	Call	56.64000		0.05664		78.58000	0.07858	56.640	11.22	0.00	0	700.00
R209	On 07/05/2015	Bond Future	8.30	Put	1,431.93000		1.43193		1,306.84000	1.30684	1,431.930	11.75	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.24964		82.60856		8.20252	83.00388		12.13	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	91.55000		0.09155		84.00000	0.08400	91.550	12.83	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.28302		80.83634		8.23482	81.23732		12.16	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/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/05/2015	Bond Future			175.33416		175.33416		175.94936	175.94936			0.00	0	583.00
R210	On 06/08/2015	Bond Future			178.25252		178.25252		178.88376	178.88376			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			132.10752		132.10752		132.12577	132.12577			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			132.67412		132.67412		132.69708	132.69708			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/05/2015	Bond Future			137.47893		137.47893		137.54023	137.54023			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			137.97567		137.97567		138.04252	138.04252			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			8.08866		91.75757		8.04808	92.09236		9.94	0.00	0	16,466.00
R213	On 06/08/2015	Bond Future			8.12760		93.27736		8.08549	93.62057		10.26	0.00	0	0.00
R213	On 05/11/2015	Bond Future			8.16434		91.28588		8.12116	91.63371		10.25	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			8.25934		82.61186		8.21374	83.02409		12.46	0.00	0	15,571.00
R214	On 06/08/2015	Bond Future			8.29510		83.98010		8.24807	84.40177		12.90	0.00	0	0.00
R214	On 05/11/2015	Bond Future			8.32877		82.08695		8.28070	82.51466		12.95	0.00	0	0.00
R214	On 04/02/2016	Bond Future			8.35261		83.57783		8.30325	84.01431		12.88	0.00	0	4,420.00
R214	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
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 16/03/2015	Foreign Exchange Future	20,866.31000		20,866.31000		20,991.66000	20,991.66000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.74470		4.74470		4.73870	4.73870		10.70	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.72090		4.72090		4.71570	4.71570		11.36	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.71210		1.71210		1.72520	1.72520			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.72260		1.72260		1.66100	1.66100			0.00	0	0.00

**Total for Derivatives :** **349,254,768.29**      **14,887**      **4 204 726.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.93808			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.68500		103.35175		6.68500	103.33311			2,674,000,000.00	400,000,000	200,000,000.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.15681			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	7.97500		108.26922		7.97500	108.24583			0.00	0	500,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.71866			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.53000		107.81199		8.53000	107.78725			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		105.63900		10.00000	105.61200			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	99.82379			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	99.89567			0.00	100,000,000	100,000,000.00
AB013	On 21/11/2018	Spot Bond	8.84000		100.33142		8.84000	100.30746			0.00	0	100,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		9.40705		100.00000	9.38802			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		102.68916		10.84000	102.65922			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		10.83568		100.00000	10.81351			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.80500		103.35630		6.80500	103.33716			1,434,156,472.00	210,750,400	225,375,200.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.83913			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.21500		107.12502		8.21500	107.10120			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		106.72500		10.00000	106.69700			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.35500		125.97084		2.35500	272.81828			0.00	0	0.00
ABFN04	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.88235			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.73562			0.00	200,000,000	100,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.30663			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	101.35814			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000		0.00000	101.39235			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000		0.00000	98.78354			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.58262			0.00	200,000,000	100,000,000.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.27175			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		96.03117		100.00000	95.78303			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.09500		173.62285		2.09500	173.61291			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		164.02444		2.76000	164.01213			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		174.83552		2.17000	174.82516			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		186.84058		1.82000	186.83129			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.56125		80.69633		7.56125	80.68021			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.56125		80.69633		7.56125	80.68021			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	97.56000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.26134			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	96.30000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	95.45000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	94.91000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	93.50000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	92.93000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.87787			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.73906			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	92.59000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	91.92000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	91.66000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	91.40000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.01849			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.97500		109.40413		6.97500	109.38340			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.72811			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	90.12000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	89.62000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.69000		94.11722		2.69000	108.10769			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.46500		102.51742		2.46500	161.77818			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.36000		117.16951		2.36000	214.87166			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	88.40000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	8.90500		93.28768		8.90500	93.26523			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.49000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	83.23000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.03219			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	96.13000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	103.36500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		107.76984		9.63000	107.74199			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.72000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	8.94500		112.91831		8.94500	112.89116			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.23500		95.60227		8.23500	95.58107			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.85000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	110.36000			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	9.04000		112.18374		9.04000	112.15649			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	89.96000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.50644			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.34956			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.71500		110.04112		7.71500	110.01811			52,462,000,000.00	6,800,000	1,686,800,000.00
ABS11	On 09/04/2021	Spot Bond	8.24000		109.06841		8.24000	109.04422			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.84500		102.78147		6.84500	102.76245			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.32500		101.25620		8.32500	101.23351			84,915,000,000.00	10,200,000	820,200,000.00
ABS7	On 11/09/2026	Spot Bond	9.14000		101.50859		9.14000	101.48354			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.23000		106.17133		7.23000	106.15050			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.16500		218.29051		2.16500	276.55769			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI3	On 31/01/2017	Spot Bond	1.99000	126.16150		1.99000	128.96832			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.26500	128.83832		2.26500	131.41812			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00642		100.00000	0.00640			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	92.38500		100.00000	92.15461			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.13500	107.09796		11.13500	107.06590			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.94830			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.39519		100.00000	6.37935			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.94699			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.92851			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	38.11829		100.00000	38.02390			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.94962			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	68.17243		11.00000	68.15294			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	38.11829		100.00000	38.02390			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	101.38283			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.51367			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.32448			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.36391			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.38126			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.43845			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.43845			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.44086			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.44086			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.43604			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.30882			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.72500		10.00000	106.69700			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.13216			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.34028			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.37947			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.39518			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.36366			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.29295			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.72500	106.46063		8.72500	106.64514			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.52801			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.17004			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	88.36575			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	180.82146			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	180.90121			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.32439			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.29943			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.73002			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.29816			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.43417			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.88448			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL142/JIBAR		On 25/11/2020	Spot Bond		10.00000	106.72500	10.00000	106.69700			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	102.44525			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond		0.00000	100.00000	0.00000	102.46965			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond		0.00000	100.00000	0.00000	101.32914			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond		0.00000	100.00000	0.00000	102.33389			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	101.17787			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	101.15101			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	101.20315			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond		0.00000	100.00000	0.00000	101.30095			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond		0.00000	100.00000	0.00000	101.24570			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	101.18261			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	101.19999			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond		10.23000	104.27820	10.23000	104.24947			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond		0.00000	100.00000	0.00000	101.21718			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	101.19051			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	118.90258			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond		8.91500	104.74245	8.91500	104.71735			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.29615			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond		1.75000	117.01280	1.75000	117.12739			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond		0.00000	100.00000	0.00000	101.23928			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond		0.00000	100.00000	0.00000	101.20138			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	101.26877			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond		0.00000	100.00000	0.00000	101.30797			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.22956				0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.48363				0.00	350,835,000	350,835,000.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.76250				0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.83594				0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.21544				0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.26923				0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.30014				0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.26847				0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.33535				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.35585				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.50545				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.73924				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.36066				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.36066				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.43330				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.27662				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.43812				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.23273				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.43330				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	96.39479				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.38749				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.37065				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	130.82228				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	132.70967				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL205	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.19818			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.18719			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.00000		0.00000	99.96409			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.21701			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.23775			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.26877			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.19975			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.19818			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.31022			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.67185			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.37015			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.42515			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.79718			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.53107			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.66750			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		21.02417	100.00000	100.00000	20.97152			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		14.13579	100.00000	100.00000	14.10078			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.89805			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.63519			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.69604			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.77705			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	100.60810			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.50000	101.21043		7.50000	101.18996			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.77669			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.89979			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.28500	104.71218		8.28500	104.68869			0.00	0	3,050,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.04000	118.61338		9.04000	118.58458			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.92000	108.80588		6.92000	108.78543			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.64500	105.87681		8.64500	105.85206			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	15.00841		100.00000	14.97501			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.40500	107.00889		9.40500	106.98172			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.71500	166.24409		2.71500	166.23178			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.58946			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.38269			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	77.49469		100.00000	77.33051			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.10451			0.00	0	400,000,000.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.18764			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	101.24071			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.65925			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.15839			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.24569			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.47778			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.77583			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	110.90500				0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000	0.00000	94.14000				0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	103.65755				0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	93.23480				0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.61000	130.37371	2.61000	233.81354				0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	105.53997				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	108.49767				0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.81785				0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	94.00738				0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.17205				0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.30877				0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.17436				0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.62500	163.38871	2.62500	206.99866				0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	30.12057	100.00000	30.05355				0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	18.43763	100.00000	18.39197				0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	18.54397	100.00000	18.49804				0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	18.06546	100.00000	18.02072				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.35072				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.10397				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.03758				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW11	On 01/10/2018	Spot Bond		8.38500	108.11151		8.38500	108.08712			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.32368			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.64475			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.08371			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	101.83545			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		8.81000	105.31697		8.81000	105.29202			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.21500	107.10540		7.21500	107.08455			0.00	0	444,300,000.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	55.84151		100.00000	55.70323			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	103.71717			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.31500	107.55535		8.31500	107.53128			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.71484	103.63134		10.71484	102.76551			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.87400	101.93860		10.87400	101.73340			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.88179	101.91239		10.88179	101.72801			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.46669			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.89035	101.84242		10.89035	101.72074			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.37040	102.54016		11.37040	102.56231			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.49989			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.49989			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.49995			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		10.96484	101.56076		10.96484	101.49217			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.92884	102.84525		10.92884	101.85814			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.87400	101.93860		10.87400	101.73340			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.77351	102.37424		10.77351	102.07647			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		9.92309	98.27398		9.92309	101.76517			0.00	0	0.00

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	101.42691			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.40581			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.40581			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00602			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.12739		104.08017		9.12739	103.04582			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.09000		101.53091		11.09000	101.50006			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.36646			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.01500		75.29737		11.01500	99.60981			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00602			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.30091			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		94.54793		9.28000	101.25651			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.38614			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.78500		74.03597		10.78500	99.65182			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.34678			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.37958			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.37958			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.89588			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.33103			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.40007			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00602			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.40007			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.33365			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.35397			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.40016			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.02851			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.10167			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.71484	104.00545		13.71484	103.15166			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.85139	102.83309		14.85139	102.86217			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.70448	102.91100		13.70448	102.44384			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.80435			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.80435			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.80435			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.86943			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.57601			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	27.49014		100.00000	27.43799			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.15671		100.00000	21.10433			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.25499		100.00000	19.20730			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.88580		100.00000	11.85636			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.90237		100.00000	11.87256			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.37049		100.00000	14.33491			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.45179		100.00000	12.42095			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.56788			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.55337			0.00	0	1,300,000,000.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.78651			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.83208			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.98002		100.00000	8.95778			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.98002		100.00000	8.95778			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP89U	On 19/02/2015	Spot Bond	100.00000		100.00000	100.00000	99.72678				0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000		96.30607	100.00000	96.05263				0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		85.28037	100.00000	85.08159				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.06500		103.55986	2.06500	180.23475				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.56000		103.68597	7.56000	168.71313				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.56000		105.00895	7.56000	168.96493				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.94500		104.16151	7.94500	104.13921				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	7.38500		102.11444	7.38500	102.09399				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.38934				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.58748				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.59884				0.00	240,000,000	60,000,000.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.63667				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.67448				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.77990				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		35.21085	100.00000	35.12366				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	100.39934				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.40702				0.00	320,000,000	80,000,000.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.40958				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.44028				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.48114				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		22.03766	100.00000	21.98309				0.00	0	0.00

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		22.03766		100.00000	21.98309			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	101.39218			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.41875			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.86500		105.55843		7.86500	105.53593			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.49842			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.63989			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		15.80801		100.00000	15.76887			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		15.80801		100.00000	15.76887			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000		0.00000	99.97581			0.00	0	30,000,000.00
BGL02	On 19/11/2024	Spot Bond	10.47500		104.88524		10.47500	103.96570			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000		0.00000	100.33522			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond	10.11500		101.52017		10.11500	99.92146			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.27247			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		60.55509		100.00000	60.44021			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.78224			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.65590			0.00	640,000,000	320,000,000.00
BID06	On 30/06/2019	Spot Bond	8.09500		71.27154		8.09500	103.94622			0.00	0	4,400,000,000.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	97.81234			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.62575			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.91571			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	99.90149			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.90872			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.90420			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1D		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.89600			0.00	0	0.00
BLG1E		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.86183			0.00	0	0.00
BLG1F		On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	99.81659			0.00	0	0.00
BSR11U		On 19/06/2015	Spot Bond	100.00000	94.48075		100.00000	94.23787			0.00	0	0.00
BSR12		On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.55437			0.00	0	0.00
BSR13		On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.56995			0.00	0	0.00
BTC002		On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.49958			0.00	0	0.00
BTC005		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.33610			0.00	0	0.00
BTC009		On 23/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.89784			0.00	0	0.00
BTC010		On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.73230			0.00	0	0.00
BTC011		On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC012		On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.86190			0.00	0	0.00
BTC013		On 19/05/2015	Spot Bond	100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
BTC015		On 13/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.57882			0.00	0	0.00
BTC016		On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.55283			0.00	0	0.00
BTC017		On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.49757			0.00	0	0.00
BTC018		On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.35394			0.00	0	0.00
BTC019		On 08/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.14571			0.00	0	0.00
BTC021		On 14/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.04215			0.00	0	0.00
BTC022		On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.00792			0.00	0	0.00
BTC023		On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.25815			0.00	0	0.00
BTC024		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.93886			0.00	0	0.00
BTC025		On 22/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.90014			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC026	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.86467			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.65562			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	27.98863		100.00000	27.91933			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.30889			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	99.97988			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.01500	112.05568		9.01500	112.02839			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	105.50423			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.91500	104.82652		8.91500	104.80127		45,453,127,500,000.00	5,098,500,000	2,242,800,000.00	
CBL12	On 06/09/2018	Spot Bond	11.98500	103.30392		11.98500	103.27071			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	98.89423			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.88500	99.52721		11.88500	99.49548			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.03128			0.00	520,000,000	260,000,000.00
CBL16	On 18/05/2017	Spot Bond	8.90500	103.46601		8.90500	103.44111			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	98.09126			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.88500	97.06538		11.88500	97.03493			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.81773			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.02094			0.00	53,000,000,000	20,000,000,000.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.25191			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.56000	98.16972		9.56000	98.14440			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.41000	119.95687		9.41000	119.92658			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.69000	113.80359		9.69000	113.77401			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.57000	122.06257		8.57000	122.03427		3,428,000,000,000.00	400,000,000	400,000,000.00	
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.24943			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.21500	105.61021		11.21500	105.57838			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	102.90792			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.96928			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.72520		10.00000	106.69740			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.20496			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.51340			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.62156			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.18707			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.91961			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.20131			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.24750			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.30072			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	99.93037			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.93110			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.92727			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.32450			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.91403			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	101.34396		10.11000	101.31635			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.92148			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		120.97698		2.76000	120.96797			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		118.17870		3.14000	120.78958			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		99.79921		8.25000	103.89272			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.96500		129.08835		2.96500	123.22073			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		127.69014		2.40000	121.88794			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.85065			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.17000		103.43964		8.17000	103.41689			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.62539			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.63969			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.22000		103.52713		8.22000	103.50423			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.22000		103.52713		8.22000	103.50423			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.27000		102.36958		8.27000	102.34679			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.35605			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.49165			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.72500		10.00000	106.69700			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.72500		10.00000	106.69700			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.03833			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.88357			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.87591			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		99.87592		9.35000	99.85112			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		99.87592		9.35000	99.85112			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.86389			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.86352			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.34333			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.09901			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.11764			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.11862			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.09901			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.09901			0.00	220,000,000	110,000,000.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.13182			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.98556			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.61836			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.08246			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.08246			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.08246			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.52869			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.71500	107.04012		8.71500	107.01490			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.15594			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.53743			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.59675			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.58910			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.64960			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	99.90238			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	99.83585		0.00		0	0.00	
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.81613		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.69372		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.51321		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.33159		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.15459		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.21387		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.52990		0.00		0	0.00	
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.20456		0.00		0	0.00	
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.48729		0.00		0	0.00	
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.27775		0.00		0	0.00	
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.49283		0.00		0	0.00	
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.72500	10.00000	106.69700		0.00		0	0.00	
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.06743		0.00		0	0.00	
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.26390		0.00		0	0.00	
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.13023		0.00		0	0.00	
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.44593		0.00		0	0.00	
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.09187		0.00		0	0.00	
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.23903		0.00		0	0.00	
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.22694		0.00		0	0.00	
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	136.60406		0.00		0	0.00	
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	102.67184		0.00		0	0.00	
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	137.05874		0.00		0	0.00	
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	136.00247		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	135.41957			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	132.76533			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	132.76533			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.04736			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.18500	99.13171		10.18500	99.10450			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.70500	100.80415		10.70500	100.77512			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.17319			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.45208			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.04630			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.50315			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.38350			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	107.05829		8.80500	102.65291			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.27662			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.49804			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	129.29532			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.33461			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.35812			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	101.44895			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.38765			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.92315			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	79.47016			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.51379			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.17319			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	117.83819				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	117.88397				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.46960				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.67877				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.17991				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.91136				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.57659				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.21404				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.40511				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.46514				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.17272				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.14630				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.44725				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	99.75773				0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.92301				0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	102.44228				0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.53166				0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.16365				0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	102.94501	10.55000	104.32256				0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.36500	110.10877	9.36500	111.47063				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.28579				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	102.69626				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.50500	111.82973	11.50500	113.49801				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.32512				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN367	On 06/08/2023	Spot Bond	11.53500	106.74194		11.53500	106.64278			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	9.96500	106.53010		9.96500	106.44427			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.32512			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.53020			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.50307			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.26604			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.29286			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.29299			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.22291			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	8.86000	108.85055		8.86000	108.77238			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	104.18570			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.40981			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	104.41148		10.55000	104.38184			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	104.59885		11.00000	104.56791			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.57238			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.43330			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.57007			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.29500	109.29593		11.29500	109.19645			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.57097			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.29275			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.57567			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.37969			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.99974		0.00		0	0.00	
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.19036		0.00		0	0.00	
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.21387		0.00		0	0.00	
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000	0.00000	90.21725		0.00		0	0.00	
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.28445		0.00		0	0.00	
CLN42	On 18/04/2028	Spot Bond	7.01000	40.38662	7.01000	40.99463		0.00		0	0.00	
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	175.63698		0.00		0	0.00	
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN81	On 18/04/2028	Spot Bond	7.94500	104.16151	7.94500	148.04815		0.00		0	0.00	
CLN88	On 28/04/2028	Spot Bond	7.56000	38.25103	7.56000	168.71313		0.00		0	0.00	
CLN89	On 02/03/2028	Spot Bond	7.56000	38.68885	7.56000	168.96493		0.00		0	0.00	
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.32847		0.00		0	0.00	
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.28852		0.00		0	0.00	
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.86510		0.00		0	0.00	
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.86510		0.00		0	0.00	
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.37179		0.00		0	0.00	
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.28348		0.00		0	0.00	
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.30088		0.00		0	0.00	
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.85254		0.00		0	0.00	
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.30014		0.00		0	0.00	
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.50315		0.00		0	0.00	
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.18406		0.00		0	0.00	
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.26143		0.00		0	0.00	
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.25353		0.00		0	0.00	

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF14	On 20/09/2019	Spot Bond			0.00000		100.00000		0.00000	101.26137			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond			0.00000		100.00000		0.00000	99.81679			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond			0.00000		100.00000		0.00000	100.82262			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond			8.35000		110.25986		8.35000	107.80407			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond			8.26500		103.93776		8.26500	103.91464			0.00	0	820,000,000.00
COJ05	On 05/06/2023	Spot Bond			9.50000		117.79771		9.50000	117.76767			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond			7.47500		104.67009		7.47500	104.64899			0.00	0	14,500,000,000.00
COJ07	On 23/03/2021	Spot Bond			9.07000		112.28687		9.07000	112.25937			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond			9.14500		108.37799		9.14500	108.35137			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond			9.51500		101.20452		9.51500	101.17868			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond			10.29000		103.23175		10.29000	103.20330			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond			10.29000		96.00580		10.29000	95.97934			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond			0.00000		100.00000		0.00000	99.81760			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond			0.00000		100.00000		0.00000	101.67131			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond			0.00000		100.00000		0.00000	100.55314			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond			100.00000		10.81212		100.00000	10.78534			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond			0.00000		100.00000		0.00000	99.86541			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond			0.00000		100.00000		0.00000	101.20091			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond			0.00000		100.00000		0.00000	102.20068			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond			0.00000		100.00000		0.00000	99.80927			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond			100.00000		10.30320		100.00000	10.27768			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond			100.00000		13.14239		100.00000	13.10984			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond			10.83500		102.67870		10.83500	102.16432			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		15.48660	100.00000	15.44824				0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.55573	100.00000	6.53950				0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		16.28446	100.00000	16.24413				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.44725				0.00	1,713,200,000	856,600,000.00
DENG44	On 29/09/2017	Spot Bond	7.59000		101.00276	7.59000	100.98197				0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000	0.00000	99.87741				0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.34297				0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000	0.00000	99.96166				0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		56.63975	100.00000	56.49792				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.48300				0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.90894				0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.27682				0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.29050				0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000	0.00000	101.13507				0.00	4,900,000,000	4,900,000,000.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.67566				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.87631				0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000	0.00000	101.90692				0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.45678				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.34828				0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.06000		106.27762	8.06000	106.25455				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.02000		112.57598	7.02000	112.55464				0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.91500		106.51202	7.91500	106.48918				201,832,500,000.00	25,500,000	2,055,500,000.00
DV23	On 27/02/2023	Spot Bond	8.69500		107.21331	8.69500	107.18851				132,198,780,000.00	15,204,000	1,192,824,600.00
DV24	On 18/02/2024	Spot Bond	8.77500		105.63847	8.77500	105.61341				0.00	0	680,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV29	On 18/02/2029	Spot Bond		8.95500	109.06193		8.95500	109.03554			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.03796			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.93553			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.20980			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.96182			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.24835			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.26682			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.09747			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.17638			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.45117			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		7.41500	127.54012		7.41500	127.51448			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	93.92733			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		2.35000	98.58773		2.35000	98.58137			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		1.20000	101.06804		1.20000	134.83098			0.00	0	300,000,000.00
EL28	On 02/05/2028	Spot Bond		2.19500	122.42668		2.16500	122.82899			0.00	0	8,140,000,000.00
EL29	On 19/11/2029	Spot Bond		2.11500	111.01615		2.11500	111.00970			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.12500	110.72970		2.12500	110.72325			0.00	0	200,000,000.00
EL31	On 02/06/2031	Spot Bond		2.21000	102.50911		2.21000	102.50293			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond		2.33000	98.97545		2.33000	98.96913			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		8.96000	107.40099		8.96000	107.37499			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM02	On 11/03/2021	Spot Bond	8.81000	113.57350		8.81000	113.54645			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.34000	107.26353		9.34000	107.23649			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.59000	99.15250		9.59000	100.39553			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.73000	110.78057		9.73000	107.94500			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.01748			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	96.12675			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.38220			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.25665			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.24690			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.98179			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.23412			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.11336			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	95.21379		100.00000	94.88660			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.99500	102.38875		10.99500	102.35909			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.90668			0.00	4,280,000,000	1,070,000,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.42679			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.66642			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.36500	101.25200		9.36500	101.22655			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.99026			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.81061			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	100.01997			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.02127			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.72500	10.00000	106.69700				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.01965				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.02044				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.01950				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.02015				0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.01826				0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	100.01799				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.80000		100.29342	6.80000	100.27500				0.00	0	12,700,000,000.00
ES18	On 20/04/2018	Spot Bond	7.34500		108.37552	7.34500	108.35405			98,115,979,000.00		13,358,200	13,742,639,400.00
ES23	On 25/01/2023	Spot Bond	7.99500		112.28986	7.99500	112.26555			527,241,468,000.00		65,946,400	49,578,567,200.00
ES26	On 02/04/2026	Spot Bond	8.31000		99.70881	8.31000	99.68650			681,252,969,000.00		81,979,900	8,728,694,100.00
ES33	On 15/09/2033	Spot Bond	9.06500		89.30780	9.02000	89.64525			1,035,560,218,000.00		114,237,200	95,253,274,800.00
ES42	On 25/04/2042	Spot Bond	9.04000		97.27734	9.04000	97.25371				0.00	0	15,700,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000	0.00000	99.87837				0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000	0.00000	99.97952				0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000	0.00000	99.88095				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.63623				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000	0.00000	101.09063				0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000	0.00000	99.90034				0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.00000	0.00000	103.09041				0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.00000	0.00000	102.57692				0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000	0.00000	99.91013				0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.51808				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000		10.72962		100.00000	10.70275			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.44282		100.00000	10.41667			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.35666			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.10022			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.51596			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.62210			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.88500		100.15221		8.88500	100.12829			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.30911			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.30905			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.51393			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	104.74733			0.00	60,000,000	30,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.78854			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	101.81835			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.56000		105.13949		9.56000	104.15784			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.66500		109.28428		9.66500	109.25595			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.45058			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.26500		130.55047		2.26500	131.41812			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.19500		127.42241		2.19500	275.96321			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.40500		104.32730		2.40500	110.89179			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.44500		102.74252		2.44500	162.13350			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.25000		119.00966		2.25000	218.24688			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.24500		109.25146		7.24500	109.22998			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.71700		65.08171		7.71700	64.45601			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.43600		41.74733		9.43600	40.84103			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ03	On 10/12/2024	Spot Bond		9.67000	40.45009		9.67000	39.50773			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	97.07447		100.00000	96.81698			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	98.73660		100.00000	98.49099			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	102.16922			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.52955			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.32455			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.45388			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	99.97998		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	99.97998		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.43330			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	101.36595			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.60422			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	101.40981			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	99.98391		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	101.49903			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	101.84728			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.79270			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	19.09683		100.09221	19.04950			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.27975			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	109.91939			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.70267			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	103.28505			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.42225			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	101.43805			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.31346			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.33932			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.75370			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.31581			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	62.89520		13.22500	62.87247			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.24054			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.24211			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.82894			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.29857			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.63500	96.10808			3.63500	99.42197			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.35499			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.35499			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	99.88233			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.17319			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.39112			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.27662			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.24682			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.30935			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	101.45991			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.16844			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.30619			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	100.56739			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.67566			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.32678			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.69328			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.23270			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.33932			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.33932			0.00	0	0.00

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	101.29481			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.99335			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.04698			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.12411			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.72500		10.00000	106.69700			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.83145			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.41452			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.81458			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.10602			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.75278			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.75478			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.67681			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.61593			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.67681			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.61349			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.27436			0.00	1,600,000,000	800,000,000.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.31657		8.75000	100.29219			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	105.29173			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	10.53165		100.00000	10.50557			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.61488		100.00000	9.59108			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.17768			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.67646		100.00000	1.67231			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.39523			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	21.43706		100.00000	21.38398			0.00	0	0.00

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	100.20060			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000	10.38444		100.00000	10.35873			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000	16.03993		100.00000	15.99976			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.20057			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000	16.01166		100.00000	15.97157			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.20008			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.19012			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.31300			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.29405			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.07500	124.90745		3.07500	124.89692			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.16323			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.16107			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.16107			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000	100.00000		0.00000	99.95870			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.15339			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.42695			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.41910			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.62390			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.48138			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.60500	114.14738		3.60500	120.82918			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.44432			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.45851			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.65500	105.37768		3.65500	120.45327			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.63500	103.16871		3.63500	120.60347			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC72	On 31/01/2017	Spot Bond		3.31000	100.17245		3.31000	125.79317			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		3.38000	101.29745		3.38000	134.88398			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.53909			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.26137			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.43490			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.66809			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.60824			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.37536			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.37379			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.74703			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.25050			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	11.91818		100.00000	11.88866			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	39.95694		100.00000	39.85799			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond		100.00000	87.94347		100.00000	87.66429			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond		100.00000	22.50028		100.00000	22.44456			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond		100.00000	6.39519		100.00000	6.37935			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond		100.00000	11.73818		100.00000	11.70911			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		5.45000	153.50411		5.45000	153.48127			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.00273			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.43536			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.67812			0.00	4,000,000,000	2,000,000,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.91802			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.46926			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.57213			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.24507			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.08800	83.89837		2.08800	103.55288			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.45000	102.76529		2.45000	134.24317			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.56684			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	100.77154		10.38000	100.74285			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	100.77154		10.38000	100.74285			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	100.00000		0.00000	108.68000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.47070			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.59000	99.73747		2.59000	108.27552			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.56000	209.48145		2.56000	208.89664			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.56000	108.85732		2.56000	108.84967			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.77524			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.59000	208.60575		2.59000	208.01802			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.52180			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.49000	110.06067		2.49000	110.05314			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.65000	107.14588		2.65000	107.13808			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.92146			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000	100.00000		0.00000	50.93600			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.22096			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.75500	105.18990		2.75500	105.18194			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.71000	113.33513		2.71000	204.54847			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.76000	111.68801		2.76000	203.12383			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.42000	96.95950		2.42000	96.95305			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS123	On 07/12/2033	Spot Bond		2.79000	159.66084		2.79000	202.27488			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond		3.03000	87.74834		3.03000	100.25935			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.12798			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.31500	126.33186		2.31500	273.60047			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.20500	127.33110		2.20500	275.76538			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.92500	120.95838		2.92500	261.95864			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.73500	100.23779		2.73500	127.58839			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.47405			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.26500	131.42630		2.26500	127.39979			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.68223			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.92317			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.30535			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.43000	108.27379		2.43000	108.26657			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	25.37181		104.97509	25.30620			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	29.50789		101.07593	29.43412			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	21.80251		100.44759	21.74830			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	27.81130		100.76967	27.74196			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.08000	118.57719		2.08000	118.57045			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.35000	97.01588		2.35000	111.43826			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.72946			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.38000	96.75613		2.38000	111.13982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.95754			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.40500		125.52129		2.40500	344.42678			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.19138			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.79987			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.30500		103.96196		6.30500	103.94407			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.24000		104.56797		7.24000	104.54743			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.63500		105.65914		7.63500	105.63728			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.78500		111.12496		7.78500	111.10164			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.26500		105.19645		8.26500	105.17292			84,303,000,000.00	10,200,000	1,080,200,000.00
FRX20	On 01/10/2020	Spot Bond	8.46000		104.64840		8.46000	104.62457			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.00500		92.74860		9.00500	92.72604			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.08000		112.76035		9.08000	112.73284			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.44000		101.27906		9.44000	104.05221			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	9.90500		96.73095		9.90500	96.70554			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.62500		86.90262		9.62500	86.88018			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.12722			0.00	1,073,853,600	1,073,853,600.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.14302			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.18246			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.24559			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.29293			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.49792			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.96586			0.00	650,320,000	162,580,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	99.96415			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	99.80185			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	99.96268			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	99.96105			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	99.95969			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	99.95372			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.92332			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.91388			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.76500		104.77072		8.76500	104.74603			0.00	0	3,000,000,000.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.23079			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.62460		100.00000	10.59828			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		18.43685		100.00000	18.39119			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.64624		100.00000	11.61570			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.45680			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.47457			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.49660			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.52715			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.60394			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.71692			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.24360			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.44060			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	99.89755			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.16681			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0.00	0	30,331,200,000.00
GSIS02	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.95662			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.75198			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.58534			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	9.20309		100.00000	9.18079			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.80147			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.35651			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.33327			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.33713			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.47032			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.23079			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	100.64735			0.00	40,000,000	10,000,000.00
HMS1B9	On 19/07/2015	Spot Bond		7.10687	101.00852		7.10687	100.10937			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	100.67574			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.10783		100.93134		8.10783	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	100.71222			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.55844		100.96878		8.55844	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	100.75677			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	100.66221			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.80439			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.83184			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.20320			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.72500		10.00000	106.69700			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.69500		102.19926		8.69500	102.17524			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.64500		109.74058		7.64500	109.71784			112,381,500,000.00	14,700,000	1,244,700,000.00
HWAY23	On 07/12/2023	Spot Bond	2.03500		128.89407		2.03500	279.15164			0.00	0	10,300,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.03500		131.75010		2.03500	285.33707			0.00	0	8,000,000,000.00
HWAY34	On 31/07/2034	Spot Bond	8.97500		102.98445		8.97500	102.95947			31,412,500,000.00	3,500,000	3,737,100,000.00
HWAY35	On 31/07/2035	Spot Bond	8.97500		103.03115		8.97500	103.00616			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		91.25000		100.00000	91.02244			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF02U	On 30/09/2016	Spot Bond	100.00000		23.79828	100.00000	23.73935				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		59.91541	100.00000	59.76705				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		28.63253	100.00000	28.56163				0.00	0	1,580,000,000.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		26.15089	100.00000	26.08754				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		92.71570	100.00000	92.48449				0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		106.72500	10.00000	106.69700				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.75000		117.60502	1.74000	117.70522				19,386,500,000,000.00	11,078,000,000	82,754,494,900.00
I2038	On 31/01/2038	Spot Bond	1.83000		124.01612	1.83000	124.00988				13,617,030,000,000.00	7,441,000,000	93,714,607,200.00
I2046	On 31/03/2046	Spot Bond	1.85000		125.91434	1.85000	125.90796				55,500,000,000.00	30,000,000	61,761,776,700.00
I2050	On 31/12/2050	Spot Bond	1.90000		133.01031	1.90000	133.00336				76,089,300,000,000.00	40,047,000,000	36,443,783,700.00
IBC01	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	98.40000				0.00	0	45,100,000.00
IBL11	On 12/03/2015	Spot Bond	7.13500		104.74502	7.13500	104.72463				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.58430				0.00	2,000,000,000	500,000,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.47416				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.77000		105.86224	7.77000	105.83996				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.56500		110.84930	7.56500	110.82656				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.59000		100.96799	7.59000	100.94721				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.31073				0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	2.15000		99.55656	2.15000	128.57805				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.33500		102.79088	2.33500	130.83955				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.00962				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.57126				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.68500		106.29887	7.68500	106.27684				0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.46109				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL42		On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.25635			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.13654			0.00	0	0.00
IBL43/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.72500		10.00000	106.69700			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.21500	100.60570		8.21500	100.58345			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	8.58500	95.43645		8.58500	95.41429			40,349,500,000.00	4,700,000	2,494,700,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.22201			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	7.76500	101.63876		7.76500	101.61750			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	8.63500	102.40813		8.63500	102.38421			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.21146			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.32268			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond	7.90000	99.50105		7.90000	99.47975			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond	7.99500	100.75887		7.99500	100.73706			0.00	0	0.00
IBL56		On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.35500			0.00	0	0.00
IBL57		On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.01226			0.00	0	0.00
IBL58		On 13/02/2017	Spot Bond	7.33500	102.28973		7.33500	102.26938			0.00	0	0.00
IBL59		On 17/02/2019	Spot Bond	7.95500	104.27366		7.95500	104.25119			0.00	0	0.00
IBL60		On 17/02/2024	Spot Bond	8.99500	107.71467		8.99500	107.68850			0.00	0	0.00
IBL61		On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.98179			0.00	0	0.00
IBL62		On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.45077			0.00	0	0.00
IBL63		On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.39619			0.00	0	0.00
IBL64		On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.40438			0.00	0	0.00
IBL65		On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.41244			0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00748		100.00000	0.00747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.60493			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.54826			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.21000	103.31064		8.21000	103.28780			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.73577			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.79451			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.29000	103.91319		9.29000	103.88713			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.67822		5.00000	101.66440			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.67822		5.00000	101.66440			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.25954		5.00000	100.24587			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.68279		5.00000	101.66899			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.74366		4.00000	101.73253			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	101.36936		4.00000	101.35833			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	44.44070		100.00000	44.33065			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	44.26566		100.00000	44.15604			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	44.26566		100.00000	44.15604			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	108.26012		9.20000	108.23338			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.02200			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.61367		100.00000	8.59234			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.64885			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.52000	103.86811		8.52000	103.84401			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.97248			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	13.52311		100.00000	13.48924			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	87.94347		100.00000	87.66429			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	14.28004		100.00000	14.24468			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN272U	On 10/11/2017	Spot Bond	100.00000		15.40176	100.00000	15.36319				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.27060	100.00000	1.26817				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.43011	100.00000	9.40676				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.66056	100.00000	10.63325				0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000		94.55959	100.00000	94.31525				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.37170	100.00000	10.34601				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		30.41923	100.00000	30.34390				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		72.27723	100.00000	72.13439				0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		67.59259	100.00000	67.46765				0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		66.84982	100.00000	66.72761				0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		80.39648	100.00000	80.21978				0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.30000		99.96549	6.30000	99.98274				0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.30000		99.91377	6.30000	99.81050				0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.30000		99.67313	6.30000	99.57035				0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.50000		99.16996	6.50000	99.06499				0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.50000		99.04752	6.50000	98.94280				0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.50000		98.92537	6.50000	98.82092				0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.50000		98.68199	6.50000	98.57805				0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.50000		98.56074	6.50000	98.45706				0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	100.00000		79.17570	100.00000	100.00000				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.26771				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.71484		103.06848	10.71484	102.41546				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.71484		101.81966	10.71484	101.64056				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.38716			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.36074			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.47274		6.50000	102.45473			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.39415			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	93.43537			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.31557			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.71593			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.72500		10.00000	106.69700			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.33832			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.52699			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.68387			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.89233			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.78839			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.30683			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.62386			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	105.52411			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.16839			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000	87.11217		100.00000	86.90476			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.81234			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.72500		10.00000	106.69700			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.76832			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.77806			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF06	On 13/04/2017	Spot Bond		8.28000	104.10358		8.28000	104.08038			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.98066			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.00368			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	101.01905			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.70753			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.74260			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.60595			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		8.96000	104.25952		8.96000	104.23428			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.29049			0.00	4,600,000,000	2,300,000,000.00
IPL6	On 28/09/2017	Spot Bond		8.25500	107.38089		8.25500	107.35690		75,946,000,000.00		9,200,000	1,639,200,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.93055			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.80978			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	100.25058			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.41124			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.31500	102.40312		8.31500	102.38043			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	102.89475			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	101.75002			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.42500	96.00120		3.42500	125.86027			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond		3.62500	142.65261		3.62500	148.12056			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.12063			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.88447			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	100.75049			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.60456			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.20834		0.00		0	0.00	
IV030	On 31/01/2025	Spot Bond	3.74000	97.66355	3.74000	98.50627		0.00		0	0.00	
IV030A	On 31/01/2025	Spot Bond	3.74000	97.58214	3.74000	105.02458		0.00		0	0.00	
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.71328		0.00		0	0.00	
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.04639		0.00		0	0.00	
IV08	On 30/04/2018	Spot Bond	9.83500	114.64303	9.83500	114.61263		0.00		0	0.00	
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.59718		0.00		0	0.00	
IV19A	On 31/03/2028	Spot Bond	3.72500	141.13050	3.72500	141.11617		0.00		0	0.00	
IV519U	On 07/05/2015	Spot Bond	100.00000	82.57919	100.00000	82.39278		0.00		0	0.00	
IV520U	On 14/05/2015	Spot Bond	100.00000	81.29176	100.00000	81.11111		0.00		0	0.00	
IVA508	On 19/02/2015	Spot Bond	6.30000	100.00000	6.30000	99.89655		0.00		0	0.00	
IVA509	On 26/02/2015	Spot Bond	6.30000	99.87932	6.30000	99.77612		0.00		0	0.00	
IVA510	On 05/03/2015	Spot Bond	6.30000	99.75894	6.30000	99.65598		0.00		0	0.00	
IVA511	On 12/03/2015	Spot Bond	6.30000	99.63884	6.30000	99.53613		0.00		0	0.00	
IVA515	On 09/04/2015	Spot Bond	6.50000	99.13495	6.50000	99.03005		0.00		0	0.00	
IVA516	On 16/04/2015	Spot Bond	6.50000	99.01259	6.50000	98.90795		0.00		0	0.00	
IVA517	On 23/04/2015	Spot Bond	6.50000	98.89053	6.50000	98.78615		0.00		0	0.00	
IVA519	On 07/05/2015	Spot Bond	6.50000	98.64732	6.50000	98.54345		0.00		0	0.00	
IVA521	On 21/05/2015	Spot Bond	6.50000	98.40530	6.50000	98.30194		0.00		0	0.00	
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.83045		0.00		0	0.00	
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.72500	10.00000	106.69700		0.00		0	0.00	
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.69330		0.00		0	0.00	
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.88882		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.96441			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	99.89629			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.63894			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.78920			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.79421			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.80423			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.75912			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.64329			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.42330			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.29047			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.03723			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.85768			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	99.85919			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.96172			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.76046			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.47256			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.38009			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	101.19914			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.06937			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.09651			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.09650			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.55500	103.50947		8.55500	103.48552			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	12.57153		100.00000	12.54340			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC038	On 16/07/2019	Spot Bond	100.00000		10.71822		100.00000	10.69168			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.59572			0.00	62,000,000	31,000,000.00
IVC040	On 24/07/2021	Spot Bond	8.63000		104.15572		8.63000	104.13141			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.43124			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.03739			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.26816			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	103.62916			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.45382			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.56789			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.11500		102.58753		7.11500	102.56783			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.26795			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	99.89767			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.68174			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.33151			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.16195			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.15493			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.48867			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.41641			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.51643			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		40.76179		100.00000	40.66304			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.12791			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		94.77080		100.00000	94.52966			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.40085			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.45222			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.59598			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	53.80288		100.00000	53.66965			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	104.11410			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.41301			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.94000	148.07110		7.94000	148.03925			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.11494			0.00	0	1,100,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.14373			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.00000		0.00000	99.35459			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.59631			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.16468			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.11348			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.58500	102.30930		9.58500	102.28285			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.34124			0.00	0	600,000,000.00
LGL02	On 13/08/2017	Spot Bond	8.36500	98.59471		8.36500	98.57240			271,862,500,000.00	32,500,000	3,722,500,000.00
LGL03	On 03/04/2018	Spot Bond	8.41500	77.33521		8.41500	100.79302			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.25500	99.74336		9.25500	99.71843			32,392,500,000.00	3,500,000	803,500,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.60437			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.97586			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.63500	102.78378		9.63500	102.75722			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.15254			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	99.80243			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.96048			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	99.95481			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	99.95153		0.00		0	0.00	
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.70892		0.00		0	0.00	
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.09437		0.00		0	0.00	
MAQ064	On 09/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.67057		0.00		0	0.00	
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.23626		0.00		0	0.00	
MAQ066	On 24/04/2015	Spot Bond	0.00000	100.00000	0.00000	98.86800		0.00		0	0.00	
MAQ067	On 11/05/2015	Spot Bond	0.00000	100.00000	0.00000	98.57488		0.00		0	0.00	
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000	0.00000	99.78086		0.00		0	0.00	
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.77923		0.00		0	0.00	
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.34678		0.00		750,000,000	500,000,000.00	
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.71117		0.00		0	0.00	
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.10676		0.00		0	0.00	
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.80194		0.00		0	0.00	
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.08935		0.00		0	1,100,000,000.00	
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.56095		0.00		800,000,000	200,000,000.00	
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.12613		0.00		0	0.00	
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.62940		0.00		0	0.00	
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.69095		0.00		220,000,000	110,000,000.00	
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.22405		0.00		0	0.00	
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.17479		0.00		0	0.00	
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.17872		0.00		0	0.00	
MBF043	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.35260		0.00		0	0.00	
MBP24U	On 22/03/2016	Spot Bond	100.00000	37.92974	100.00000	37.83581		0.00		0	0.00	
MBP25U	On 22/03/2015	Spot Bond	100.00000	92.17172	100.00000	91.93955		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP29U	On 23/09/2017	Spot Bond	100.00000	21.62869	100.00000	21.57514				0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	16.15731	100.00000	16.11730				0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	16.24506	100.00000	16.20482				0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	15.57847	100.00000	15.53946				0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000	21.07694	100.00000	21.02417			7,500,000,000,000,000.00	75,000,000,000	75,000,000,000.00	
MBSA01	On 16/04/2019	Spot Bond	8.21500	105.94533	8.21500	105.92191				20,537,500,000.00	2,500,000	612,500,000.00
MBSA02	On 15/04/2019	Spot Bond	8.23500	105.40394	8.23500	105.38057				0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.34705				0.00	900,000,000	300,000,000.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000	0.00000	102.78887				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.92545				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000	0.00000	100.96519				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.50000	104.85584	7.50000	104.83463				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.20500	104.84754	8.20500	104.82425				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.88500	106.92111	8.88500	106.89543				0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.13510				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.17457				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.93500	106.62958	8.93500	106.60341				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.28500	104.33999	7.28500	104.31937				0.00	0	2,790,070,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.82020				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.42500	102.66468	8.42500	102.64140				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.30840				0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.76000	113.42783	8.76000	110.31573				0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.00000	0.00000	101.82221				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMS01U	On 10/12/2016	Spot Bond	100.00000		25.00813		100.00000	24.94620			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.97533			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.12500		102.60230		8.12500	102.57986			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.23500		101.77498		7.23500	101.75537		2,894,000,000,000.00		400,000,000	200,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.11500		105.33090		8.11500	105.30775			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.46539		100.89771	6.44908			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.55047		100.61875	6.53397			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.03728			0.00	14,761,239,700	14,761,239,989.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.04072			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.04462			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.93397		100.00000	0.93163			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.93397		100.00000	0.93163			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.36000		101.51620		8.36000	101.49323			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.66500		99.46440		7.66500	99.44374			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.45500		104.11164		8.45500	104.08784			0.00	0	100,000,000.00
NBK12A	On 19/03/2021	Spot Bond	8.21000		109.46361		8.21000	109.43928			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.96453			0.00	3,400,000,000	1,700,000,000.00
NBK13A	On 19/03/2024	Spot Bond	8.69500		110.50508		8.69500	110.47910			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.92848			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.57000		104.86995		8.57000	104.85317			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.74516			0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond	8.81000		100.08766		8.81000	99.94447			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.90372			0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond	9.54000		99.54378		9.54000	99.51816			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.64254			0.00	0	100,000,000.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.66726			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.96746			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.99361			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	101.03254			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.15572			0.00	0	10,000,000.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.12036			0.00	200,000,000	100,000,000.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.12358			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.00000		0.00000	100.12363			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.00000		0.00000	100.13230			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.10500		106.44456		7.10500	106.42403			0.00	0	820,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	102.23282			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.03500		117.69589		8.03500	117.67029			60,262,500,000.00	7,500,000	1,617,500,000.00
NBK4	On 28/10/2024	Spot Bond	10.11500		39.31923		10.11500	39.30885			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.03500		103.66120		7.03500	103.64145			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.73803			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.68768			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK9A	On 23/03/2016	Spot Bond	7.38000	105.87512		7.38000	105.85393			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.15453			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.87670			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.32582			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.94948			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.77035			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.72531			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.73352			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.61826			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	100.49228			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.43136			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	91.13391			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.92955			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.04043			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.22586			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.16272			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.58889			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.12402			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.10868			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.10790			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.38189			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.27662			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.28500	111.31434		9.28500	112.68814			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.26877			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.32000	110.01397		9.32000	111.61259			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	101.27662			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.14795			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.18763			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.28916			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	101.30484			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.82500	105.99045		7.82500	105.96797			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	100.56063			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	100.53148			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		9.41500	109.06484		9.41500	110.24397			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	102.79645			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	100.00000		0.00000	100.84355			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond		0.00000	100.00000		0.00000	100.81929			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.78960			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		9.44500	121.09508		9.44500	121.06422			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	102.26452			0.00	1,000,000,000	1,000,000,000.00
NHM001/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.72500		10.00000	106.69700			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.21500	169.26997		2.21500	169.25975			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond		2.60000	95.61554		2.60000	138.05584			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		7.98500	106.57912		7.98500	106.55607			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.29961			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A10	On 22/05/2020	Spot Bond	8.61500	107.25613		8.61500	107.52187			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.90633			0.00	280,000,000	70,000,000.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.97606			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	99.91170			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.90838			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	99.91039			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.81500	107.21943		8.81500	109.57009			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.90844			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.90638			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	99.90772			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.01500	107.18297		9.01500	107.44166			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.90379			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.90504			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	99.90438			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	99.87956			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.88775			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	99.90237			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.96000	116.45907		7.96000	116.43410			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.66000	123.58705		8.66000	123.55811			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.11000	173.44644		2.11000	173.43644			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.44000	124.10551		9.44000	124.07406			0.00	0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.91096			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.76340			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.25852			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC17		On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.64363			0.00	0	0.00
NTC18		On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	99.82372			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.97995			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	102.48035			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	19.45542		100.00000	19.40830			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	58.58690		100.00000	58.44183			0.00	0	0.00
OML01		On 27/10/2015	Spot Bond	7.12500	103.97804		7.12500	103.95804			25,650,000,000.00	3,600,000	7,063,600,000.00
OML02		On 21/11/2024	Spot Bond	0.00000	100.00000		0.00000	99.76825			0.00	0	0.00
OML03		On 27/11/2024	Spot Bond	9.13500	102.88655		9.13500	102.55216			0.00	0	0.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	34.36676		100.00000	34.28070			0.00	0	0.00
PBET01		On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.62000			0.00	0	0.00
PMM10		On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.05893			0.00	0	0.00
PMM12		On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.48684			0.00	0	0.00
PMM12/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.72500		10.00000	106.69700			0.00	0	0.00
PMM13		On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.38673			0.00	1,200,000,000	400,000,000.00
PMM15		On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.58219			0.00	0	0.00
PPC001		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.19148			0.00	0	0.00
PPC002		On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.20003			0.00	0	0.00
PPC003		On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.53094			0.00	0	0.00
PPC004		On 30/06/2021	Spot Bond	8.86000	105.64035		8.86000	106.09999			0.00	0	0.00
PRE1A1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.43541			0.00	0	0.00
PRE1A2		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.44727			0.00	0	0.00
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.45261			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.46446			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.51538			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.52721			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.43030			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.36000		45.69666		7.36000	45.68758			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.13500		109.88180		6.13500	109.86346		1,785,285,000,000,000.00	91,000,000,000	86,202,500,100.00	
R158P	On 15/09/2015	Spot Bond	6.17000		96.61729		6.17000	96.60107			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.27000		116.47125		6.27000	116.45138		578,301,552,675,000.00	92,233,102,500	86,399,515,100.00	
R159P	On 15/09/2016	Spot Bond	6.10000		91.01771		6.10000	91.00260			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.57000		124.35042		7.54000	124.59216		6,099,955,896,141,000.00	05,806,591,300	80,940,605,500.00	
R187P	On 21/12/2026	Spot Bond	7.28000		42.90039		7.28000	42.89196			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.20000		40.33760		7.20000	40.32976			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.70500		285.88142		1.70500	285.86808		12,870,704,000,000.00	7,548,800,000	20,446,750,300.00	
R202	On 07/12/2033	Spot Bond	1.76000		234.09925		1.76000	234.08799		98,988,072,832,000.00	56,243,223,200	80,196,966,100.00	
R2023	On 28/02/2023	Spot Bond	7.32500		102.35568		7.29500	102.51806		3,913,522,087,775,000.00	34,269,227,000	50,236,530,200.00	
R203	On 15/09/2017	Spot Bond	6.58500		107.44347		6.56500	107.47197		2,613,666,436,632,000.00	96,912,139,200	55,914,763,700.00	
R2030	On 31/01/2030	Spot Bond	7.95000		100.84542		7.95000	100.82370		1,363,471,699,890,000.00	71,505,874,200	96,811,626,500.00	
R2032	On 31/03/2032	Spot Bond	8.11500		104.44134		8.11500	104.41852		406,052,231,002,500.00	50,037,243,500	53,885,220,300.00	
R2037	On 31/01/2037	Spot Bond	8.17500		103.72873		8.17500	103.70577		4,609,410,802,500.00	563,842,300	83,351,149,300.00	
R204	On 21/12/2018	Spot Bond	6.81000		105.26180		6.78500	105.32773		1,694,068,883,586,000.00	48,761,950,600	80,681,621,400.00	
R2044	On 31/01/2044	Spot Bond	8.26000		105.81347		8.26000	105.78981		456,900,454,500,000.00	55,314,825,000	58,979,413,000.00	
R2048	On 28/02/2048	Spot Bond	8.24500		105.48707		8.24500	105.46352		3,654,651,545,092,500.00	43,256,706,500	88,374,204,500.00	
R207	On 15/01/2020	Spot Bond	6.96000		101.87882		6.93500	101.96281		5,022,887,004,408,000.00	21,679,167,300	94,447,187,300.00	
R208	On 31/03/2021	Spot Bond	7.08500		100.98484		7.06000	101.08673		2,966,068,898,266,500.00	18,640,634,900	20,568,466,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R209	On 31/03/2036	Spot Bond	8.17000		83.26147	8.12500	83.62780				1,340,309,564,711,000.00	64,052,578,300	10,016,846,200.00
R210	On 31/03/2028	Spot Bond	1.75500		174.97197	1.72500	175.54745				11,126,700,000,000.00	6,340,000,000	20,446,086,300.00
R211	On 31/01/2017	Spot Bond	1.45000		130.30182	1.45000	130.29661				93,380,000,000.00	64,400,000	29,636,967,400.00
R212	On 31/01/2022	Spot Bond	1.77000		135.59983	1.76500	135.63616				21,515,475,720,000.00	12,155,636,000	20,648,165,000.00
R213	On 28/02/2031	Spot Bond	8.04500		90.51011	8.00500	90.82426				1,464,264,068,706,000.00	82,009,206,800	66,753,594,800.00
R214	On 28/02/2041	Spot Bond	8.17500		81.89893	8.17500	81.88081				6,625,986,143,572,500.00	10,518,182,700	89,067,373,700.00
R227C	On 15/03/2015	Spot Bond	6.33000		99.58551	6.33000	99.56831				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.17000		96.61729	6.17000	96.60107				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.09000		93.80345	6.09000	93.78791				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.10000		91.01771	6.10000	91.00260				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.24000		97.95691	6.24000	97.94051				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.11000		95.09777	6.11000	95.08205				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.09000		92.30258	6.09000	92.28736				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.15000		89.47936	6.15000	89.46448				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.54000		86.04705	6.54000	86.03184				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.59000		83.20812	6.59000	83.19330				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.79000		80.03562	6.79000	80.02094				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.77000		77.46508	6.77000	77.45091				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.75000		74.99161	6.75000	74.97793				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.74000		72.57721	6.74000	72.56400				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.89500		69.65187	6.89500	69.63890				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.87500		67.40665	6.87500	67.39413				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	6.98000		64.74892	6.98000	64.73672				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R340C	On 21/12/2021	Spot Bond	6.95000	62.68949	6.95000	62.67772				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	6.92000	60.71317	6.92000	60.70183				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	6.89000	58.81624	6.89000	58.80529				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	6.85000	57.04106	6.85000	57.03051				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.81000	55.34090	6.81000	55.33072				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.48000	50.38234	7.48000	50.37218				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.44000	48.75052	7.44000	48.74074				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.40000	47.18977	7.40000	47.18036				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.36000	45.69666	7.36000	45.68758				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.32000	44.26789	7.32000	44.25915				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.28000	42.90039	7.28000	42.89196				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.24000	41.59121	7.24000	41.58309				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.20000	40.33760	7.20000	40.32976				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.82741				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	102.49092				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	103.29524				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	102.07737				0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.67160				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	20.52360	100.00000	20.47221				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	14.31549	100.00000	14.28004				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	25.09009	100.00000	25.02797				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	56.49792	100.00000	56.35645				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	32.68476	100.00000	32.60199				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	16.31770	100.00000	16.27112				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.26543	100.00000	8.94733				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		13.10407	100.00000	13.06666				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		11.20479	100.00000	11.17281				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.35455	100.00000	9.32785				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.11861				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.45943				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.50242				0.00	0	1,100,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.75442				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.84520				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.04503				0.00	300,000,000	100,000,000.00
RDFC16	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.48645				0.00	20,000,000,000	10,000,000,000.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.63200				0.00	900,000,000	300,000,000.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.63274				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.18146				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.73802				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.27994				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.48299				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.59121				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.70080				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000	0.00000	101.55290				0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.30434				0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.61617				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	85.73568			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	82.08057			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	87.76358			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	86.57243			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.56089			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	82.85610			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	94.40987			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		102.42692		12.35000	102.39301			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		13.85420		100.00000	13.81950			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.02400			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.25370			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		4.30099		100.00000	4.29034			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		23.33089		100.00000	23.27312			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		53.69806		100.00000	53.56360			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.98707		100.00000	13.96994			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		33.38781		100.00000	33.30692			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	104.11254			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	77.39294			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.36000		110.92869		8.36000	110.90374			27,588,000,000.00	3,300,000	863,300,000.00
RW23	On 10/12/2023	Spot Bond	8.54500		107.71885		8.54500	107.69410			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.23500		92.01149		9.23500	109.73538			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.28233			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.47000		108.00522		7.47000	107.98334			0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		106.72500		10.00000	106.69700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.60656			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.61500		104.63360		8.61500	104.60935			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	101.47311			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	102.67613			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	102.09231			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.53755			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.52849			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	102.05475			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000		0.00000	100.54337			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.84500		102.99931		6.84500	102.98033			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.28500		103.34122		8.28500	103.31816			0.00	0	2,370,400,000.00
SBN27	On 15/09/2015	Spot Bond	7.59500		109.05419		7.59500	109.03173			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		108.84922		7.96000	108.82574			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.38500		109.17247		7.38500	109.15060			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.96500		104.21863		7.96500	104.19615			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.53000		109.09077		7.53000	109.06850			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.63000		109.03450		7.63000	109.01195			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.33010			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.96646			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.61500		106.64113		7.61500	106.61912			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.97568			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.21374			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	105.06009			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS19	On 23/06/2021	Spot Bond		8.53000	109.55281		8.53000	109.52767			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.44000	106.80574		9.44000	106.77852			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.04201			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.04567			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.09097			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	102.14078			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.36500	103.88793		8.36500	103.86442			174,828,500,000.00	20,900,000	1,010,900,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	19.36519		100.00000	19.32257			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		8.83500	107.90027		8.83500	107.87491			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.65545			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		8.34500	102.85429		8.34500	102.83119			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.45000	93.37265		9.45000	93.34885			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.79068			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.19000	106.16143		9.19000	106.13523			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.20746			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.24067			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond		9.34000	108.99616		9.34000	108.96868			0.00	0	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.40431			0.00	40,000,000	40,000,000.00
SBS36	On 29/01/2020	Spot Bond		0.00000	100.00000		0.00000	100.41511			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond		8.33500	99.02011		8.33500	98.99777			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond		9.46000	98.16574		9.46000	98.14068			0.00	0	0.00
SBS39	On 29/01/2030	Spot Bond		10.05500	97.91219		10.05500	97.88566			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		8.76000	101.43248		8.76000	101.40846			0.00	0	240,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.27000	106.69968		7.27000	106.67863			0.00	0	860,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond		2.31500	126.33186		2.31500	273.60047			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		2.09500	100.89954		2.09500	128.71204			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond		100.00000	20.05193		100.00000	20.00115			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	100.72856			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	24.70002		100.00000	24.63885			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	165.36510		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		2.72000	113.40170		2.72000	127.19992			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	102.47274		6.50000	102.45473			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.67779			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.10444			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.50971			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		8.59500	101.55576		8.59500	101.53227			0.00	0	330,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.29565			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.01244			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.21304			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	20.97152		100.00000	26.15089			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.72500		10.00000	106.69700			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.43782			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	99.28058		100.00000	98.92473			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.40626			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		37.27712		100.00000	37.18481			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		33.28202		100.00000	33.19961			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		31.57086		100.00000	31.49269			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.90500		107.34636		8.90500	107.26888			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.68095			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.06554			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.52000		103.03906		7.52000	103.01805			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.38500		101.98032		8.38500	101.00737			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.96500		104.21863		7.96500	104.19615			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	99.90434			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.05370			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.35621			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	99.89941			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	99.89668			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.17867			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.66500		103.86656		7.66500	103.84510			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.64728			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.93115			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.70049			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.61000		100.52085		8.61000	100.49757			123,123,000,000.00	14,300,000	724,300,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.75766			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.16691			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.50783			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN004	On 31/03/2021	Spot Bond		8.66800	93.66913		8.66800	93.64729			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		8.16000	95.94219		8.16000	95.92110			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.19500	96.93596		8.19500	96.91445			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.36204			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		7.74500	104.72420		7.74500	104.70223			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.49000	109.64252		2.49000	110.05314			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		7.73500	102.16710		7.73500	102.14580			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		8.22500	99.84525		8.22500	99.82317			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		9.30000	110.20758		9.30000	110.18006			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.54573			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		9.35500	80.47279		9.35500	80.45247			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.60929			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.71551			0.00	0	7,500,000,000.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.67191			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond		0.00000	100.00000		0.00000	101.14610			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.74953			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	101.30425			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.87096			0.00	0	0.00
SSN031	On 16/02/2016	Spot Bond		100.00000	51.58656		100.00000	51.45739		200,000,000,000,000.00	2,000,000,000	2,000,000,000.00	
SY1196	On 17/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.89674			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.67200			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.65448			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1211	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.53402			0.00	0	0.00
SY1217	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1219	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.77470			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.77807			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.66839			0.00	0	0.00
SY1223	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.79280			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.51018			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond	100.00000	80.57395		100.00000	80.39648			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond	100.00000	80.39648		100.00000	80.21978			0.00	0	0.00
SY1227	On 18/03/2015	Spot Bond	100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.59500	108.33304		6.59500	108.31373			0.00	0	43,555,800,000.00
SZ25	On 30/09/2025	Spot Bond	8.15000	109.45634		8.15000	109.43232			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	44.14049		100.00000	44.03355			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.58242			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.30730			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.55419			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.96440			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.09566			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.15094			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.96193			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.43235			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.37588			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.40488			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.52000		102.10182		7.52000	102.08101			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.60890			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.62494			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.68126		7.83000	100.65990			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.60008			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.62013			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.65361			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.60008			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.62013			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		84.39587		7.16000	100.60425			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.65936			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.65616			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.73286			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.72249			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.03408			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.99861			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.59928			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.62494			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.75820		8.73000	100.68688			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.31690			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.62013			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.25500		100.13641		8.25500	100.48479			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.60599		0.00		0	0.00	
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.63442		0.00		0	0.00	
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.66096		0.00		0	0.00	
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.65216		0.00		0	0.00	
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.66365		0.00		0	0.00	
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.73126		0.00		0	0.00	
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.72807		0.00		0	0.00	
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.71557		0.00		0	0.00	
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.97888		0.00		0	0.00	
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.98204		0.00		0	0.00	
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.98647		0.00		0	0.00	
TH12A1	On 21/08/2048	Spot Bond	0.00000	100.00000	0.00000	99.89873		0.00		0	0.00	
TH12A2	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	99.89531		0.00		0	0.00	
TH12A3	On 21/08/2019	Spot Bond	8.53500	100.78754	8.53500	106.76636		0.00		0	0.00	
TH12A4	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	99.89737		0.00		0	0.00	
TH12A5	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	99.89258		0.00		0	0.00	
TH12A6	On 21/08/2019	Spot Bond	8.44500	100.25316	8.44500	104.36837		0.00		0	0.00	
TH12A7	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	99.89805		0.00		0	0.00	
TH12A8	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	99.89259		0.00		0	0.00	
TH12A9	On 21/02/2048	Spot Bond	8.55500	96.85823	8.55500	99.25124		0.00		0	0.00	
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	99.88643		0.00		0	0.00	
TH12B2	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	99.88643		0.00		0	0.00	
TH12B3	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	99.88643		0.00		0	0.00	
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	99.87550		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	99.87550			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	99.87550			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	99.83111			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	99.83111			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	99.83111			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.63524			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.25088		101.06155	6.23526			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	100.89166			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.62306			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.63118			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.62306			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.63118			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.63524			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.61819			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.63118			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.67583			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.67583			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.67583			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.74071			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.75692			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.73666			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.05988			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.08001			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.07196			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.26500	104.51461		7.26500	104.49410			0.00	0	680,000,000.00
TL20	On 22/02/2020	Spot Bond	8.88500	88.68272		8.88500	88.63161			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	106.72500		10.00000	106.69700			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.49500	106.72156		7.49500	106.69987			1,178,214,000,000.00	157,200,000	28,927,200,000.00
TN20	On 17/09/2020	Spot Bond	8.74000	112.11667		8.74000	112.09019			69,920,000,000.00	8,000,000	20,038,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.00845		100.00000	1.00595			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.00000	113.81339		9.00000	113.78571			0.00	0	11,339,400,000.00
TN25	On 19/08/2025	Spot Bond	9.21000	101.92544		9.21000	101.90050			3,684,000,000,000.00	400,000,000	17,390,213,000.00
TN27	On 14/11/2027	Spot Bond	9.28000	99.55505		9.28000	99.53010			228,288,000,000.00	24,600,000	8,624,600,000.00
TN30	On 09/10/2030	Spot Bond	9.62000	110.85442		9.62000	110.82581			0.00	0	3,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.08500	109.96633		10.08500	109.93661			0.00	0	0.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.38551			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	99.93612			0.00	0	41,637,300.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.03776			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.03885			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.03889			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.04397			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.05468			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	100.03890			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.91050			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.72500		10.00000	106.69700			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.89474			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.91264			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.71414			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.75985			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000		99.73360		10.00000	99.70406			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.74023		9.75000	99.71141			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.74600		100.00000	9.71818			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.29796			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.37723			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.42125			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.43006			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.67628			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	102.21976			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		11.95524		100.00000	11.92530			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	98.66937			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.72036			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.46855			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.21630			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.96686			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.22526			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP168	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	97.96429			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond		0.00000	100.00000		0.00000	97.37472			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	100.00000		0.00000	97.16579			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	96.88077			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	96.58183			0.00	23,200,000,000	11,600,000,000.00
TSP174	On 03/09/2015	Spot Bond		0.00000	100.00000		0.00000	96.30862			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond		0.00000	100.00000		0.00000	98.95770			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	97.82544			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.24906			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond		0.00000	100.00000		0.00000	94.79483			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	94.43372			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	93.80036			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.82512			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond		0.00000	100.00000		0.00000	93.59473			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	12.49928		100.00000	12.46900			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond		100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.49810			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.48047			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.46285			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond		100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.65637			0.00	3,600,000,000	900,000,000.00
TWC080	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.62568			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.53630			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.49924			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC083	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.29808			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.14435			0.00	12,600,000,000	12,600,000,000.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.64476			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.70240			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.50150			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.63048			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.46000		115.43139		8.46000	115.40497			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		8.54754	100.00000		8.53024			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		8.34981	100.00000		8.33290			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.95898			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.45036			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.18421			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.18991			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.19022			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.04900			0.00	0	200,000,000.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.07678			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		8.02412	100.00000		8.00788			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.82639	100.00000		7.81056			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00024	100.00000		0.00023			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.66000		109.80536		6.66000	109.78550			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.94000		234.86694		1.94000	234.85441			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP1	On 28/05/2015	Spot Bond	6.45500	102.71974		6.45500	102.70189			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.06500	106.03899		7.06500	106.01865			0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.34000	108.03612		7.34000	108.01460			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.56000	108.20856		7.56000	108.18637			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.60000	108.92455		7.60000	108.90211			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.08500	97.86274		6.08500	97.84678			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.01500	96.15224		6.01500	96.13658			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.08500	97.84678		6.08500	97.83082			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.73000	73.71254		6.73000	73.69906			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	63.03594		100.00000	62.91635			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	33.36572		100.00000	33.30241			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>48,008,681,462,198,500.00</b>	<b>6,993,455,700</b>	<b>19 198 252 289.00</b>
<b>Grand Total:</b>										<b>48,008,681,811,453,300.00</b>	<b>6,993,470,587</b>	<b>19 202 457 015.00</b>