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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/01/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest			
Derivatives																
\$ / R			On 22/01/2015	Any day expiry			11.63020	11.63020		11.63320	11.63320		14.62	0.00	0	0.00
\$ / R	11.63	Call	On 22/01/2015	Any day expiry	51.15000	0.05115	58.76290	0.05876	51.150	14.86	0.00	0	5,000.00			
\$ / R			On 23/01/2015	Any day expiry	11.63020	11.63020	11.68080	11.68080		14.05	6,611,332.80	566	566.00			
\$ / R			On 26/01/2015	Any day expiry	11.63570	11.63570	11.63890	11.63890		12.37	0.00	0	0.00			
\$ / R	11.66	Put	On 26/01/2015	Any day expiry	87.08130	0.08708	91.74710	0.09175	87.081	12.47	0.00	0	4,000.00			
\$ / R			On 28/01/2015	Any day expiry	11.63940	11.63940	11.64170	11.64170		12.61	0.00	0	3,432.00			
\$ / R	10.80	Put	On 28/01/2015	Any day expiry	0.27330	0.00027	0.46290	0.00046	0.273	18.38	0.00	0	300.00			
\$ / R	11.15	Put	On 28/01/2015	Any day expiry	3.95590	0.00396	5.04310	0.00504	3.956	16.18	0.00	0	250.00			
\$ / R	11.45	Call	On 28/01/2015	Any day expiry	218.77320	0.21877	225.19570	0.22520	218.773	14.04	0.00	0	250.00			
\$ / R	14.27	Call	On 28/01/2015	Any day expiry	0.03120	0.00003	0.03440	0.00003	0.031	38.45	0.00	0	300.00			
\$ / R			On 30/01/2015	Any day expiry	11.64310	11.64310	11.64540	11.64540		12.83	0.00	0	268.00			
\$ / R	11.62	Call	On 30/01/2015	Any day expiry	111.84040	0.11184	119.24120	0.11924	111.840	13.00	0.00	0	10,000.00			
\$ / R	11.64	Call	On 30/01/2015	Any day expiry	100.61350	0.10061	108.00450	0.10800	100.614	12.89	0.00	0	10,000.00			
\$ / R			On 16/02/2015	Any day expiry	11.67420	11.67420	11.67700	11.67700		12.45	0.00	0	1,405.00			
\$ / R			On 25/02/2015	Any day expiry	11.69080	11.69080	11.69370	11.69370		12.76	0.00	0	2,671.00			
\$ / R	10.80	Put	On 25/02/2015	Any day expiry	5.57520	0.00558	6.24260	0.00624	5.575	13.45	0.00	0	300.00			
\$ / R	11.15	Put	On 25/02/2015	Any day expiry	18.75720	0.01876	20.30440	0.02030	18.757	11.57	0.00	0	250.00			
\$ / R	11.60	Call	On 25/02/2015	Any day expiry	231.98160	0.23198	239.03290	0.23903	231.982	12.54	0.00	0	250.00			

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 25/02/2015	Any day expiry	14.50	Call	0.60540	0.00061	0.65480	0.00065	0.605	23.96	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry			11.69270	11.69270	11.69560	11.69560		12.78	0.00	0	0.00
\$ / R	On 27/02/2015	Any day expiry			11.69460	11.69460	11.69750	11.69750		12.81	0.00	0	974.00
\$ / R	On 12/03/2015	Any day expiry			11.71900	11.71900	11.72200	11.72200		12.75	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future			11.72650	11.72650	11.72960	11.72960		12.89	337,019,610.00	28,740	1,143,735.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	1.80720	0.00181	1.97340	0.00197	1.807	15.99	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	2.85320	0.00285	3.07560	0.00308	2.853	14.78	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	4.33290	0.00433	4.61750	0.00462	4.333	13.73	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	7.55920	0.00756	8.09720	0.00810	7.559	12.94	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	8.98660	0.00899	9.66780	0.00967	8.987	12.79	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	10.31050	0.01031	11.12520	0.01113	10.310	12.67	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	10.66930	0.01067	11.52030	0.01152	10.669	12.64	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	14.97650	0.01498	16.25850	0.01626	14.977	12.34	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	747.39320	0.74739	752.34890	0.75235	747.393	12.05	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	528.98400	0.52898	535.83990	0.53584	528.984	11.82	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	63.99850	0.06400	68.10430	0.06810	63.999	11.92	0.00	0	12,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Put	77.14880	0.07715	81.58180	0.08158	77.149	12.03	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	418.50730	0.41851	426.33460	0.42633	418.507	12.14	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Put	92.00730	0.09201	96.73460	0.09673	92.007	12.14	0.00	0	1,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	98.44230	0.09844	103.27760	0.10328	98.442	12.18	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	112.16970	0.11217	117.20000	0.11720	112.170	12.27	0.00	0	14,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.50	Put	127.05360	0.12705	132.25050	0.13225	127.054	12.36	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	329.60310	0.32960	338.03650	0.33804	329.603	12.44	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	147.29710	0.14730	152.66020	0.15266	147.297	12.46	0.00	0	200.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	323.79710	0.32380	332.26020	0.33226	323.797	12.46	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	295.86410	0.29586	304.44580	0.30445	295.864	12.57	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	229.65740	0.22966	235.21250	0.23521	229.657	12.83	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	222.80170	0.22280	231.43240	0.23143	222.802	12.89	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	218.92940	0.21893	0.00000	0.00000	218.929	12.94	2,189,294.00	10,000	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	186.96680	0.18697	195.18990	0.19519	186.967	13.35	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	171.30430	0.17130	179.27420	0.17927	171.304	13.58	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	351.83840	0.35184	356.65550	0.35666	351.838	13.63	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	143.95560	0.14396	151.36050	0.15136	143.956	14.04	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	417.45560	0.41746	421.76050	0.42176	417.456	14.04	0.00	0	800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	132.06470	0.13206	139.16760	0.13917	132.065	14.27	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	63.52510	0.06353	68.05400	0.06805	63.525	16.38	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	837.02510	0.83703	838.45400	0.83845	837.025	16.38	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	56.42500	0.05643	60.59360	0.06059	56.425	16.76	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	54.01940	0.05402	58.05870	0.05806	54.019	16.91	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	40.35540	0.04036	43.59630	0.04360	40.355	17.92	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	29.06990	0.02907	31.68430	0.03168	29.070	18.87	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	5.30890	0.00531	6.18030	0.00618	5.309	22.31	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.74720	11.74720	11.75040	11.75040		12.96	0.00	0	2,853.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	13.70510	0.01371	14.63510	0.01464	13.705	12.35	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	30.72100	0.03072	32.90950	0.03291	30.721	11.92	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	43.41900	0.04342	46.43070	0.04643	43.419	11.72	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	325.57250	0.32557	334.28010	0.33428	325.573	12.67	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	233.96940	0.23397	242.74180	0.24274	233.969	13.22	0.00	0	250.00

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\$ / R	On 27/03/2015	Any day expiry	14.85	Call	2.02200	0.00202	2.23660	0.00224	2.022	21.55	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.75660	11.75660	11.75980	11.75980		12.91	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	56.51490	0.05651	59.66940	0.05967	56.515	11.80	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	132.05290	0.13205	139.33300	0.13933	132.053	15.01	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.80760	11.80760	11.81100	11.81100		13.12	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	23.80460	0.02380	23.23600	0.02324	23.805	12.00	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	65.45420	0.06545	66.80500	0.06681	65.454	11.78	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	255.09210	0.25509	263.32570	0.26333	255.092	13.93	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	29.40720	0.02941	31.36150	0.03136	29.407	27.26	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.86320	11.86320	11.86710	11.86710		13.43	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	37.70240	0.03770	34.48430	0.03448	37.702	12.29	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	53.14540	0.05315	50.21850	0.05022	53.145	12.18	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	85.74330	0.08574	84.00750	0.08401	85.743	12.02	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	362.63280	0.36263	367.59990	0.36760	362.633	13.62	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	268.20390	0.26820	273.51740	0.27352	268.204	14.80	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	52.74850	0.05275	51.78200	0.05178	52.749	28.25	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			11.88810	11.88810	11.89230	11.89230		13.63	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.89380	11.89380	11.89810	11.89810		13.65	44,839,626.00	3,770	67,085.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	37.91900	0.03792	33.76730	0.03377	37.919	12.42	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	39.78570	0.03979	35.60890	0.03561	39.786	12.41	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	44.78960	0.04479	40.57420	0.04057	44.790	12.37	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	67.30070	0.06730	63.26220	0.06326	67.301	12.25	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	70.28490	0.07028	66.30080	0.06630	70.285	12.24	0.00	0	75,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	163.80430	0.16380	161.65830	0.16166	163.804	12.31	0.00	0	4,800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	597.18300	0.59718	599.51870	0.59952	597.183	12.58	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	203.38300	0.20338	201.41870	0.20142	203.383	12.58	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	541.60610	0.54161	544.17880	0.54418	541.606	12.84	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	515.58930	0.51559	518.29800	0.51830	515.589	12.98	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	281.98880	0.28199	286.04660	0.28605	281.989	15.12	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	227.77720	0.22778	232.05150	0.23205	227.777	16.08	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	215.52140	0.21552	219.78260	0.21978	215.521	16.33	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	163.99940	0.16400	168.13710	0.16814	163.999	17.67	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	140.77890	0.14078	144.66100	0.14466	140.779	18.43	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	120.00030	0.12000	123.48650	0.12349	120.000	19.22	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.92070	11.92070	11.92520	11.92520		13.66	0.00	0	1,636.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	50.42030	0.05042	45.02570	0.04503	50.420	12.41	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	103.13780	0.10314	99.47240	0.09947	103.138	12.15	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	275.85870	0.27586	279.01510	0.27902	275.859	15.68	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	62.16120	0.06216	62.84480	0.06284	62.161	27.82	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.98390	11.98390	11.98920	11.98920		14.02	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	61.39700	0.06140	56.52720	0.05653	61.397	12.39	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	119.90540	0.11991	114.80860	0.11481	119.905	12.28	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	292.38510	0.29239	294.50280	0.29450	292.385	16.48	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	83.48070	0.08348	81.66880	0.08167	83.481	27.77	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.03970	12.03970	12.04580	12.04580		14.23	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	72.32620	0.07233	70.12560	0.07013	72.326	12.49	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	133.74850	0.13375	129.95650	0.12996	133.749	12.40	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	301.43960	0.30144	303.38810	0.30339	301.440	17.25	0.00	0	250.00

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\$ / R	On 27/08/2015	Any day expiry	16.50	Call	92.00280	0.09200	92.21760	0.09222	92.003	27.51	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.06660	12.06660	12.07310	12.07310		14.22	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.07430	12.07430	12.08090	12.08090		14.22	43,588,223.00	3,610	24,900.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	54.21710	0.05422	55.27710	0.05528	54.217	12.87	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,531.88140	1.53188	1,539.27490	1.53927	1,531.881	12.81	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	105.13530	0.10514	101.50200	0.10150	105.135	12.40	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,183.16150	1.18316	1,186.17670	1.18618	1,183.161	12.40	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	108.86150	0.10886	105.27670	0.10528	108.861	12.40	0.00	0	49,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	174.63900	0.17464	172.20240	0.17220	174.639	12.40	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	242.42720	0.24243	236.24970	0.23625	242.427	12.55	0.00	0	15,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	260.16180	0.26016	254.01880	0.25402	260.162	12.68	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	582.03830	0.58204	583.73010	0.58373	582.038	14.07	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	429.21160	0.42921	430.87150	0.43087	429.212	15.68	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	318.49730	0.31850	320.17310	0.32017	318.497	17.46	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	207.94080	0.20794	209.53760	0.20954	207.941	20.18	0.00	0	105,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	185.54950	0.18555	186.99530	0.18700	185.550	21.02	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	174.89960	0.17490	173.65430	0.17365	174.900	22.08	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.10120	12.10120	12.10820	12.10820		14.37	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	81.98810	0.08199	80.51720	0.08052	81.988	12.52	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	145.01020	0.14501	142.36060	0.14236	145.010	12.42	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	212.78030	0.21278	209.32160	0.20932	212.780	12.48	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	311.19730	0.31120	312.80440	0.31280	311.197	18.05	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	227.48090	0.22748	228.89620	0.22890	227.481	20.09	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	108.54660	0.10855	109.35510	0.10936	108.547	27.48	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.15870	12.15870	12.16670	12.16670		14.52	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	92.05200	0.09205	91.12860	0.09113	92.052	12.61	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	154.80500	0.15480	153.05230	0.15305	154.805	12.45	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	320.05920	0.32006	321.63520	0.32164	320.059	18.74	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	124.48780	0.12449	125.35800	0.12536	124.488	27.16	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.21150	12.21150	12.22120	12.22120		14.64	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	101.18330	0.10118	100.72960	0.10073	101.183	12.70	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	162.45880	0.16246	161.37160	0.16137	162.459	12.46	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	326.62240	0.32662	329.47380	0.32947	326.622	19.36	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	121.43320	0.12143	122.73350	0.12273	121.433	26.98	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.23610	12.23610	12.24650	12.24650		14.76	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.24170	12.24170	12.25230	12.25230		14.76	0.00	0	36,332.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	126.64990	0.12665	126.18230	0.12618	126.650	12.52	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,418.34990	1.41835	1,428.48230	1.42848	1,418.350	12.52	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,375.61890	1.37562	1,385.69640	1.38570	1,375.619	12.44	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,220.78730	1.22079	1,230.44480	1.23044	1,220.787	12.48	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,080.30290	1.08030	1,089.38420	1.08938	1,080.303	12.64	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	313.28700	0.31329	311.05610	0.31106	313.287	12.81	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	482.08870	0.48209	486.89710	0.48690	482.089	16.97	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	462.90030	0.46290	467.54210	0.46754	462.900	17.25	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	445.00520	0.44501	449.49280	0.44949	445.005	17.54	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	406.80470	0.40680	410.94160	0.41094	406.805	18.22	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	296.76510	0.29677	299.87980	0.29988	296.765	20.63	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry			12.26060	12.26060	12.27170	12.27170		14.74	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	108.99200	0.10899	108.81200	0.10881	108.992	12.76	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	167.88430	0.16788	167.26420	0.16726	167.884	12.43	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	331.48100	0.33148	335.19770	0.33520	331.481	20.01	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	123.90130	0.12390	125.47840	0.12548	123.901	27.04	0.00	0	300.00
\$ / R	On 11/03/2016	Any day expiry			12.42460	12.42460	12.43710	12.43710		15.18	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.43100	12.43100	12.44340	12.44340		15.30	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.61490	12.61490	12.62620	12.62620		15.67	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.62340	12.62340	12.63460	12.63460		15.67	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			12.82210	12.82210	12.83210	12.83210		16.03	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.83060	12.83060	12.84050	12.84050		16.13	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.01240	13.01240	13.02120	13.02120		16.30	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.02300	13.02300	13.03170	13.03170		16.30	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.72650	11.72650	11.72960	11.72960		12.89	1,102,291.00	94	1,568.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	50,570.07450	0.50570	51,276.98320	0.51277	50,570.075	11.88	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.89380	11.89380	11.89810	11.89810		13.65	249,769.80	21	194.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.07430	12.07430	12.08090	12.08090		14.22	398,451.90	33	50.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.24170	12.24170	12.25230	12.25230		14.76	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry			17.65760	17.65760	17.64140	17.64140		16.06	0.00	0	0.00
£ / R	On 23/01/2015	Any day expiry	18.22	Put	570.30670	0.57031	590.78730	0.59079	570.307	21.47	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	18.50	Put	844.74610	0.84475	862.50750	0.86251	844.746	24.12	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	18.63	Put	973.65430	0.97365	990.76640	0.99077	973.654	25.03	0.00	0	2,416.00
£ / R	On 23/01/2015	Any day expiry	21.04	Call	0.01550	0.00002	0.01830	0.00002	0.016	50.94	0.00	0	9,605.00
£ / R	On 23/01/2015	Any day expiry	21.70	Call	0.00000	0.00000	0.05850	0.00006	0.000	44.14	0.00	0	4,700.00
£ / R	On 23/01/2015	Any day expiry	21.72	Call	0.00000	0.00000	0.06080	0.00006	0.000	43.78	0.00	0	2,416.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.79660	17.79660	17.77800	17.77800		12.50	12,457,620.00	700	33,399.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	37.59530	0.03760	44.74430	0.04474	37.595	12.36	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	65.71640	0.06572	80.51370	0.08051	65.716	11.76	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	59.65280	0.05965	61.74300	0.06174	59.653	14.29	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	38.72570	0.03873	38.80950	0.03881	38.726	14.51	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	19.76240	0.01976	19.50710	0.01951	19.762	14.93	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.03830	18.03830	18.02100	18.02100		13.49	9,470,107.50	525	6,547.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.30170	18.30170	18.28720	18.28720		14.30	0.00	0	1,020.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.55050	18.55050	18.54160	18.54160		14.81	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09910	0.09910	0.09990	0.09990		15.97	0.00	0	3,831.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10065	0.10065	0.10145	0.10145		15.01	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10234	0.10234	0.10317	0.10317		15.77	0.00	0	0.00
€ / R	On 21/01/2015	Any day expiry			13.47770	13.47770	13.51990	13.51990		14.62	0.00	0	0.00
€ / R	On 21/01/2015	Any day expiry	13.90	Call	0.53700	0.00054	2.56810	0.00257	0.537	24.91	0.00	0	10,000.00
€ / R	On 23/01/2015	Any day expiry			13.47770	13.47770	13.52440	13.52440		15.75	0.00	0	0.00
€ / R	On 23/01/2015	Any day expiry	13.57	Call	44.86270	0.04486	68.55380	0.06855	44.863	16.96	0.00	0	5,000.00
€ / R	On 23/02/2015	Any day expiry			13.54790	13.54790	13.59320	13.59320		12.99	0.00	0	0.00
€ / R	On 23/02/2015	Any day expiry	14.41	Call	38.81540	0.03882	45.66430	0.04566	38.815	16.66	0.00	0	2,000.00
€ / R	On 23/02/2015	Any day expiry	14.41	Put	900.91540	0.90092	862.46430	0.86246	900.915	16.66	0.00	0	2,000.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.59610	13.59610	13.64200	13.64200		12.98	90,618,006.50	6,665	95,374.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	180.61010		0.18061		174.08570	0.17409	180.610	12.79	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	404.09620		0.40410		385.68430	0.38568	404.096	13.71	202,048.10	500	15,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	551.60110		0.55160		527.14740	0.52715	551.601	14.44	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	567.20680		0.56721		542.19070	0.54219	567.207	14.51	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	755.64330		0.75564		724.84760	0.72485	755.643	15.35	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	39.27370		0.03927		43.70650	0.04371	39.274	18.38	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	36.97640		0.03698		41.01780	0.04102	36.976	18.56	0.00	0	14,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	29.29910		0.02930		32.03860	0.03204	29.299	19.29	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	28.32700		0.02833		30.90360	0.03090	28.327	19.40	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	27.39490		0.02739		29.81660	0.02982	27.395	19.51	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	27.09290		0.02709		29.46450	0.02946	27.093	19.55	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	25.92700		0.02593		28.10470	0.02810	25.927	19.69	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	22.32130		0.02232		23.90970	0.02391	22.321	20.20	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			13.77840		13.77840		13.82630	13.82630		13.18	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	257.95280		0.25795		278.52540	0.27853	257.953	15.18	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.80480		13.80480		13.85310	13.85310		13.33	5,411,481.60	392	19,872.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	253.37130		0.25337		243.69760	0.24370	253.371	12.53	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	150.35010		0.15035		161.53370	0.16153	150.350	17.91	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			14.03620		14.03620		14.08770	14.08770		13.93	0.00	0	6,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			14.25710		14.25710		14.31460	14.31460		14.32	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	545.38940		0.54539		525.91750	0.52592	545.389	13.40	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	336.28760		0.33629		352.22350	0.35222	336.288	19.36	0.00	0	6,076.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 05/02/2015	Index Future			563.53000		563.53000		561.36400	561.36400			0.00	0	0.00
AL12	On 07/05/2015	Index Future			572.37400		572.37400		570.17900	570.17900			0.00	0	0.00
AL37	On 05/02/2015	Index Future			458.60800		458.60800		458.22900	458.22900			0.00	0	116.00
AL37	On 07/05/2015	Index Future			465.80500		465.80500		465.42400	465.42400			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			551.69900		551.69900		550.69800	550.69800			0.00	0	3.00
AL7T	On 07/05/2015	Index Future			560.35700		560.35700		559.34500	559.34500			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			501.79000		501.79000		500.71100	500.71100			0.00	0	770.00
ALBI	On 07/05/2015	Index Future			509.66600		509.66600		508.57300	508.57300			0.00	0	0.00
ALBI	On 06/08/2015	Index Future			518.26500		518.26500		517.15400	517.15400			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.57080		9.57080		9.60690	9.60690		12.70	2,392,700.00	250	23,076.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	113.46940		0.11347		102.46450	0.10246	113.469	12.70	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	138.32910		0.13833		153.18200	0.15318	138.329	13.15	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	36.43900		0.03644		42.27360	0.04227	36.439	14.57	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.64780		9.64780		9.68480	9.68480		11.88	0.00	0	9,770.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.73520		9.73520		9.77370	9.77370		12.04	0.00	0	750.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.81900		9.81900		9.86010	9.86010		12.41	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.70720		9.70720		9.77820	9.77820		12.29	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.82660		9.82660		9.89830	9.89830		11.91	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFZ	On 16/03/2015	Can-Do Future		204.61750	204.61750		213.60840	213.60840			0.00	0	10,000.00
CF CANDO CAGE	On 02/03/2015	Can-Do Future		1,767.30000	1,767.30000		1,897.80000	1,897.80000			0.00	0	30.00
CHF / R	On 16/03/2015	Foreign Exchange Future		13.52580	13.52580		13.49300	13.49300		17.60	0.00	0	3,169.00
CHF / R	On 12/06/2015	Foreign Exchange Future		13.76550	13.76550		13.73470	13.73470		16.28	0.00	0	6,502.00
CNH / R	On 16/03/2015	Foreign Exchange Future		1.87420	1.87420		1.87320	1.87320		11.96	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future		1.88640	1.88640		1.88570	1.88570		13.09	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 05/02/2015	Bond Future		123.28636	123.28636		123.43076	123.43076			0.00	0	0.00
EL28	On 07/05/2015	Bond Future		123.72284	123.72284		123.87070	123.87070			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 05/02/2015	Bond Future		8.94029	90.11293		8.97637	89.82132			0.00	0	6,576.00
ES33	On 07/05/2015	Bond Future		9.00910	87.74054		9.04616	87.44515			0.00	0	0.00
ES33	On 06/08/2015	Bond Future		9.06675	89.23816		9.10491	88.93779			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 05/02/2015	GOVI		498.54200	498.54200		497.64300	497.64300			0.00	0	441.00
GOVI	On 07/05/2015	GOVI		506.36600	506.36600		505.45800	505.45800			0.00	0	131.00
GOVI	On 06/08/2015	GOVI		514.91000	514.91000		513.98600	513.98600			0.00	0	0.00
I2025	On 05/02/2015	Bond Future		117.74233	117.74233		117.85625	117.85625			0.00	0	16.00
I2025	On 07/05/2015	Bond Future		119.60080	119.60080		119.71769	119.71769			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 05/02/2015	Bond Future		125.28657	125.28657		125.63622	125.63622			0.00	0	3,741.00
I2038	On 07/05/2015	Bond Future		127.26405	127.26405		127.62078	127.62078			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 31/01/2038		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 05/02/2015		Bond Future	127.46203	127.46203		127.46940	127.46940			0.00	0	5,889.00
I2046	On 07/05/2015		Bond Future	128.10508	128.10508		128.11391	128.11391			0.00	0	0.00
I2046	On 31/03/2046		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 05/02/2015		Bond Future	134.96619	134.96619		135.47453	135.47453			0.00	0	2,753.00
I2050	On 07/05/2015		Bond Future	137.09639	137.09639		137.61447	137.61447			0.00	0	0.00
I2050	On 31/12/2050		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 05/02/2015		Index Future	223.79300	223.79300		224.10000	224.10000			0.00	0	1,093.00
IGOV	On 07/05/2015		Index Future	227.32300	227.32300		227.63700	227.63700			0.00	0	82.00
IGOV	On 06/08/2015		Index Future	231.17700	231.17700		231.49600	231.49600			0.00	0	0.00
ILBI	On 05/02/2015		Index Future	606.27700	606.27700		607.10900	607.10900			0.00	0	159.00
ILBI	On 07/05/2015		Index Future	616.07900	616.07900		616.92700	616.92700			0.00	0	0.00
JIBAR FUTURE	On 21/01/2015		Jibar Tradeable Future	6.11000	93.89000		6.12000	93.88000			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015		Jibar Tradeable Future	6.06000	93.94000		6.08000	93.92000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.05000	93.95000		6.07000	93.93000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	6.03000	93.97000		6.07000	93.93000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.04000	93.96000		6.06000	93.94000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.04000	93.96000		6.06000	93.94000			0.00	0	5,000.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.07000	93.93000		6.09000	93.91000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.16000	93.84000		6.18000	93.82000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.29000	93.71000		6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	6.41000	93.59000		6.43000	93.57000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	6.50000	93.50000		6.52000	93.48000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	6.62000	93.38000		6.63000	93.37000			0.00	0	0.00
KES / R	On 16/03/2015		Foreign Exchange Future	0.12640	0.12640		0.12670	0.12670			0.00	0	8.00
NGN / R	On 16/03/2015		Foreign Exchange Future	0.06090	0.06090		0.05770	0.05770		21.17	0.00	0	3,620.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05720	0.05720		0.05470	0.05470			0.00	0	60,754.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.15940	1.15940		1.16300	1.16300			28,985.00	25	228.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.16070	1.16070		1.16430	1.16430			0.00	0	150.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.16250	1.16250		1.16610	1.16610			0.00	0	0.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.16460	1.16460		1.16830	1.16830			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 05/02/2015		Bond Future	7.38857	125.75196		7.41926	125.47421		7.32	113,176,764.00	900	29,138.00
R186	On 05/02/2015	8.00	Put	1.90000	0.00190		3.90000	0.00390	1.900	7.65	0.00	0	6,500.00
R186	On 05/02/2015	8.05	Put	0.94000	0.00094		2.05000	0.00205	0.940	7.68	0.00	0	6,500.00
R186	On 05/02/2015	9.00	Put	0.00000	0.00000		0.00000	0.00000	0.000	7.98	0.00	0	9,600.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 07/05/2015	Bond Future			7.42530		127.72662		7.45697	127.44553		7.59	0.00	0	219.00
R186	On 07/05/2015	Bond Future	7.45	Put	1,957.26000		1.95726	2,103.45000	2.10345		1,957.260	7.49	0.00	0	50.00
R186	On 07/05/2015	Bond Future	7.80	Put	835.65000		0.83565	918.77000	0.91877		835.650	7.61	0.00	0	300.00
R186	On 06/08/2015	Bond Future			7.44632		124.60638	7.47912	124.32056			7.69	0.00	0	0.00
R186	On 06/08/2015	Bond Future	8.90	Put	142.70000		0.14270	158.10000	0.15810		142.700	8.16	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			7.45037		126.83205	7.48409	126.54312			7.45	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	272.59000		0.27259	294.84000	0.29484		272.590	7.91	0.00	0	2,600.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 05/02/2015	Bond Future			285.07956		285.07956	285.51255	285.51255				0.00	0	898.00
R197	On 07/05/2015	Bond Future			289.57938		289.57938	290.02193	290.02193				0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 05/02/2015	Bond Future			236.41764		236.41764	236.60334	236.60334				0.00	0	50,902.00
R202	On 07/05/2015	Bond Future			240.14921		240.14921	240.34064	240.34064				0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 05/02/2015	Bond Future			7.10871		107.36358	7.12434	107.26677			5.55	0.00	0	8,864.00
R2023	On 07/05/2015	Bond Future			7.13940		105.12583	7.15553	105.02849			5.91	47,306,623.50	450	450.00
R2023	On 06/08/2015	Bond Future			7.15060		106.91980	7.16744	106.82081			5.73	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	16.43000		0.01643	17.78000	0.01778		16.430	6.12	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 05/02/2015	Bond Future			6.39208		107.73593	6.40783	107.69783			1.80	0.00	0	14,991.00
R203	On 05/02/2015	Bond Future	7.69	Call	3,081.35000		3.08135	3,043.25000	3.04325		3,081.350	2.00	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.39567		105.26154	6.41284	105.22378			1.82	210,523,080.00	2,000	2,000.00
R203	On 06/08/2015	Bond Future			6.33152		107.05816	6.35091	107.01981			1.66	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2030	On 05/02/2015	Bond Future			7.83952		101.61676	7.88531	101.21456				0.00	0	6,938.00
R2030	On 07/05/2015	Bond Future			7.88406		103.21242	7.93114	102.80478				0.00	0	0.00
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2032	On 05/02/2015	Bond Future			8.01526		105.16526	8.05105	104.83043				0.00	0	15.00
R2032	On 07/05/2015	Bond Future			8.06076		102.66184	8.09749	102.32272				0.00	0	0.00
R2032	On 06/08/2015	Bond Future			8.09426		104.41442	8.13205	104.06958				0.00	0	0.00
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2037	On 05/02/2015	Bond Future			8.12455		104.04844	8.17031	103.57104				0.00	0	34,464.00
R2037	On 07/05/2015	Bond Future			8.16980		105.68234	8.21673	105.19826				0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 06/08/2015	Bond Future			8.20516		103.22591		8.25337	102.73371			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 05/02/2015	Bond Future			6.63286		105.69697		6.65870	105.60782		2.83	0.00	0	10,492.00
R204	On 07/05/2015	Bond Future			6.65710		107.35664		6.68472	107.26704		2.80	220,081,112.00	2,050	2,050.00
R204	On 06/08/2015	Bond Future			6.64221		105.15066		6.67219	105.05955		2.79	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	8.31000		0.00831		9.49000	0.00949	8.310	3.00	0.00	0	699.00
R204	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 05/02/2015	Bond Future			8.25443		105.66449		8.29515	105.19999			0.00	0	6,042.00
R2044	On 07/05/2015	Bond Future			8.29937		107.32366		8.34108	106.85278			0.00	0	0.00
R2044	On 06/08/2015	Bond Future			8.33517		104.76997		8.37797	104.29116			0.00	0	0.00
R2044	On 31/01/2044	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 05/02/2015	Bond Future			8.23966		109.69613		8.28042	109.21466			71,302,484.50	650	33,741.00
R2048	On 07/05/2015	Bond Future			8.28046		106.98890		8.32218	106.50075			0.00	0	0.00
R2048	On 06/08/2015	Bond Future			8.31181		108.81471		8.35457	108.31834			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 05/02/2015	Bond Future			6.79362		102.39784		6.80929	102.33241		3.74	0.00	0	36,436.00
R207	On 07/05/2015	Bond Future			6.82526		104.00575		6.84171	103.94015		3.70	83,204,600.00	800	800.00
R207	On 07/05/2015	Bond Future	7.73	Call	3,578.80000		3.57880		3,517.70000	3.51770	3,578.800	3.90	0.00	0	66.00
R207	On 06/08/2015	Bond Future			6.82677		102.13669		6.84432	102.07001		3.70	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	2,693.05000		2.69305		2,641.83000	2.64183	2,693.050	3.82	0.00	0	70.00
R207	On 05/11/2015	Bond Future			6.78989		103.96089		6.80816	103.89471		3.58	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	2,789.61000		2.78961		2,741.66000	2.74166	2,789.610	3.69	0.00	0	53.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 05/02/2015	Bond Future			6.91814		101.62594		6.93881	101.52456		4.53	76,219,455.00	750	51,193.00
R208	On 07/05/2015	Bond Future			6.94775		99.82236		6.96931	99.72027		4.73	119,786,832.00	1,200	1,295.00
R208	On 06/08/2015	Bond Future			6.95313		101.52629		6.97585	101.42247		4.56	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	10.98000		0.01098		12.18000	0.01218	10.980	4.88	0.00	0	198.00
R208	On 05/11/2015	Bond Future			6.93259		99.93675		6.95617	99.83276		4.57	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	106.62000		0.10662		113.54000	0.11354	106.620	4.88	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208/R207	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 05/02/2015	Bond Future	8.03897		84.22483		8.07466	83.91524		11.25	0.00	0	14,609.00
R209	On 07/05/2015	Bond Future	8.07871		82.39976		8.11523	82.08604		12.25	0.00	0	0.00
R209	On 06/08/2015	Bond Future	8.10791		83.80647		8.14536	83.48735		12.03	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	89.27000		100.22000	0.10022	89.270	12.73	0.00	0	2,914.00
R209	On 31/03/2036	Price Contribution	6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 05/02/2015	Bond Future	176.25603		176.25603		176.46406	176.46406			0.00	0	628.00
R210	On 07/05/2015	Bond Future	176.96326		176.96326		177.17627	177.17627			0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 05/02/2015	Bond Future	130.86928		130.86928		130.87872	130.87872			0.00	0	1,120.00
R211	On 07/05/2015	Bond Future	132.93495		132.93495		132.94588	132.94588			0.00	0	0.00
R211	On 31/01/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 05/02/2015	Bond Future	136.62841		136.62841		136.81225	136.81225			0.00	0	1,621.00
R212	On 07/05/2015	Bond Future	138.78503		138.78503		138.97313	138.97313			0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 05/02/2015	Bond Future	7.88478		95.16795		7.92054	94.86446		9.58	28,550,385.00	300	16,582.00
R213	On 07/05/2015	Bond Future	7.92501		93.11841		7.96168	92.81099		10.41	0.00	0	0.00
R213	On 06/08/2015	Bond Future	7.95359		94.70748		7.99130	94.39488		10.18	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 05/02/2015	Bond Future	8.13419		85.34807		8.17492	84.97376		11.94	17,069,614.00	200	13,207.00
R214	On 07/05/2015	Bond Future	8.17276		83.39743		8.21441	83.01801		13.03	0.00	0	0.00
R214	On 06/08/2015	Bond Future	8.20173		84.82070		8.24441	84.43473		12.80	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 16/03/2015	Foreign Exchange Future	21,059.95000		21,059.95000		21,099.40000	21,099.40000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.93250		4.93250		4.97500	4.97500		10.86	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.92280		4.92280		4.96340	4.96340		9.87	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZMW / R	On 16/03/2015		Foreign Exchange Future		1.77110	1.77110	1.77150	1.77150			0.00	0	12.00
ZMW / R	On 12/06/2015		Foreign Exchange Future		1.72990	1.72990	1.73100	1.73100			0.00	0	0.00

Total for Derivatives : **1,543,800,497.20** **65,191** **3 825 621.00**

i-Bonds

AA02	On 28/03/2016		Spot Bond		0.00000	100.00000	0.00000	100.44454			0.00	0	0.00
AA03	On 11/05/2015		Spot Bond		6.71000	102.84313	6.71000	102.82459			0.00	0	0.00
AA04	On 22/03/2017		Spot Bond		0.00000	100.00000	0.00000	100.59916			0.00	0	0.00
AA05	On 22/03/2019		Spot Bond		7.84000	108.12437	7.84000	108.10141		9,408,000,000,000.00	1,200,000,000	600,000,000.00	
AA06	On 15/04/2021		Spot Bond		0.00000	100.00000	0.00000	100.14923			0.00	0	0.00
AA07	On 15/04/2021		Spot Bond		8.40000	107.78444	8.40000	107.76008			0.00	0	0.00
AB01/R186	On 24/11/2020		Spot Bond		10.00000	104.89700	10.00000	104.87000			0.00	0	0.00
AB010	On 21/11/2022		Spot Bond		0.00000	100.00000	0.00000	101.29452			0.00	0	0.00
AB011	On 21/11/2023		Spot Bond		0.00000	100.00000	0.00000	101.38651			0.00	0	0.00
AB013	On 21/11/2018		Spot Bond		8.70500	100.11330	8.70500	100.08973			0.00	0	0.00
AB014U	On 19/11/2024		Spot Bond		100.00000	11.01343	100.00000	10.98676			0.00	0	0.00
AB015U	On 13/11/2024		Spot Bond		10.84000	101.88381	10.84000	101.85411			0.00	0	0.00
AB016U	On 05/02/2025		Spot Bond		100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
AB017U	On 05/02/2015		Spot Bond		100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
AB06	On 27/03/2015		Spot Bond		6.83000	102.83767	6.83000	102.81866			0.00	0	120,000,000.00
AB08	On 03/05/2017		Spot Bond		0.00000	100.00000	0.00000	102.31616			0.00	0	0.00
AB09	On 03/05/2017		Spot Bond		8.20000	106.51515	8.20000	106.49150			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020		Spot Bond		10.00000	105.97500	10.00000	105.94800			0.00	0	0.00
ABCP13	On 07/12/2023		Spot Bond		2.39000	125.43470	2.39000	271.49932		478,000,000,000.00	200,000,000	100,000,000.00	
ABFN04	On 25/02/2015		Spot Bond		0.00000	100.00000	0.00000	101.36612			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.22156			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.74700			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.77629			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.79568			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.29062			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.05200			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.72510			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	89.75310		100.00000	89.53631			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.13000	172.92189		2.13000	172.90177			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	163.60762		2.76000	163.58589			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.46468		2.17000	174.44422			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	186.49222		1.82000	186.47211			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.39625	80.63493		7.39625	80.61917			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.39625	80.63493		7.39625	80.61917			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.16000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.67394			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	95.33000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.40000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.74000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	92.33000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	91.72000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.33779			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.18629			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	91.37000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	90.66000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	90.87000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	90.11000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.47698			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.00000		108.83005		7.00000	108.80937			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.13353			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	88.76000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	88.20000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.69000		93.93073		2.69000	107.83101			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.43000		102.72751		2.43000	162.01582			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.29500		118.05266		2.29500	216.36598			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	86.85000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	8.72500		97.51177		8.72500	97.48876			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	98.52000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.90000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.75839			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	94.21000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	102.44500			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		107.02060		9.63000	106.99295			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	97.70000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	8.81500		113.20787		8.81500	113.18104			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.10500		95.62719		8.10500	95.60632			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	106.19000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	112.49000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	8.91000		112.46112		8.91000	112.43418			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	89.14000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.91742			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	99.75598			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.55000		109.89321		7.55000	109.87071			0.00	0	1,590,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.11000		109.06401		8.11000	109.04019		8,110,000,000,000.00	1,000,000,000	500,000,000.00	
ABS5	On 01/05/2015	Spot Bond	6.87000		102.26370		6.87000	102.24480			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.19000		101.21967		8.19000	101.19736			0.00	0	740,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.01000		101.74433		9.01000	101.71957		31,715,200,000,000.00	3,520,000,000	1,760,000,000.00	
ABS9	On 17/03/2016	Spot Bond	7.24000		105.59937		7.24000	105.57863			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.20000		217.27677		2.20000	275.25712			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.84000		126.28236		1.84000	129.08501			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.15000		129.50246		2.15000	132.08842			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00647		100.00000	0.00645			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000		86.54333	100.00000	86.34112				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.16000		106.22053	11.16000	106.18867				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.74558				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		5.98109	100.00000	5.96628				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.78840				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.39567				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		35.65007	100.00000	35.56179				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.70275				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		67.64818	11.00000	67.62884				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		35.65007	100.00000	35.56179				0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.73973				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.80920				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.70873				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.72967				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.73889				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.80822				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.80822				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.80713				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.80713				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.80931				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.80501			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.97500		10.00000	105.94800			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.53701			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.71713			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.73784			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.74617			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.72943			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.69198			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.59000	106.30207		8.59000	106.50924			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.91440			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.56463			0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	87.82415			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	180.13408			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	180.20005			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.70864			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.70646			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.13114			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.70593			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.81149			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.27627			0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.97500		10.00000	105.94800			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.84440			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.92203			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.71117			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.76269			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.63088			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.61659			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.64432			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.69628			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.66691			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.63340			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.64264			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.50511		10.23000	103.47659			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.65171			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.63760			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	118.22827			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	8.78000	104.56139		8.78000	104.53671			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.69370			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	116.80064		1.75000	116.89467			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.71903			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.64330			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.67064			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.69134			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.64992			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.93426			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.14026			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.28594		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.64245		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.68714		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.68720		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.67896		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.71443		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.72531		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.99120		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.22021		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.72791		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.72791		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.75748		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.67478		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76913		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.61896		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.75748		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	95.88130		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.74216		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.72443		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	130.64564		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	131.58090		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.63333		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.62753		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.23101		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL212	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.64328			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.66266			0.00	30,000,000,000	50,000,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.67064			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.63416			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.63333			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.70113			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.03386			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.76213			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.83314			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.33654			0.00	0	0.00
ADCP09	On 02/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.03301			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.12506			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		24.61231		100.00000	24.55268			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.22048		100.00000	13.18773			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.25153			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.01235			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.01852			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.02673			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.06021			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.33500		100.84930		7.33500	100.82934			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.07686			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.08899			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.15000		104.54979		8.15000	104.52672			0.00	0	2,900,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR02	On 30/04/2023	Spot Bond	8.91000	118.66120		8.91000	118.63279			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.93000	108.24420		6.93000	108.22383			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.46500	106.38643		8.46500	106.36206			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.13224		100.00000	14.10080			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.31000	107.07297		9.31000	107.04605			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.68000	166.43966		2.68000	166.41784			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.00690			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.86504			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	73.29317		100.00000	73.14629			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.52410			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.56301			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.72336			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.54386			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.62904			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.66691			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.71734			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.09314			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	106.48500			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	94.88000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN017	On 09/03/2016	Spot Bond		0.00000	100.00000		0.00000	103.02949			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	100.00000		0.00000	97.69444			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.54500	131.20263		2.54500	298.10848			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	111.20771			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	108.07047			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.18357			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	100.00000		0.00000	97.08535			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	96.30944			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.70041			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.61023			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond		2.56000	164.48979		2.56000	208.38188			0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond		100.00000	28.36219		100.00000	28.29908			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	17.24376		100.00000	17.20106			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond		100.00000	17.34322		100.00000	17.30026			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond		100.00000	16.89569		100.00000	16.85385			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.81557			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.58351			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.46793			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.25000	107.88841		8.25000	107.86445			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.71842			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.13551			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.53158			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	101.25991			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		8.68000	105.24612		8.68000	105.22155		17,360,000,000,000.00	2,000,000,000	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond		7.24000	106.52674		7.24000	106.50593			0.00	0	40,000,000.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	52.22569		100.00000	52.09636			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	103.13837			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.15000	107.30870		8.15000	107.28514			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.62986	102.90753		10.62986	102.02177			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.85345	101.13510		10.85345	100.93739			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.85192	101.11463		10.85192	100.93592			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.66005			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.85134	101.05057		10.85134	100.93506			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.17499	102.13226		11.17499	102.20337			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.67487			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.67487			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.67493			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		10.87986	100.83360		10.87986	100.73945			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.86369	102.08915		10.86369	101.09030			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.85345	101.13510		10.85345	100.93739			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.66732	101.67876		10.66732	101.36002			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		9.79652	97.74531		9.79652	101.14405			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.64234			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.62661			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.62661			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00200			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.71752		102.20951		9.71752	101.61503			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	10.92500		101.01849		10.92500	101.01996			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.60921			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.85000		75.00912		10.85000	99.17771			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00201			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.58622			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		93.89963		9.28000	100.56220			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.61792			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.65000		73.73511		10.65000	99.20450			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.60050			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.61501			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.61501			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.89189			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.59354			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.63023			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00200			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.63023			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.59470			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.60987			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.63032			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.46475			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.49739			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB02	On 31/03/2016	Spot Bond	13.62986	103.05173		13.62986	102.18413			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.69317	101.94832		14.69317	102.02427			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.54153	102.18207		13.54153	101.60910			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.80243			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.80243			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.80243			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.83107			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.70179			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	26.11614		100.00000	26.06659			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.78679		100.00000	19.73779			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.00819		100.00000	17.96360			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.11617		100.00000	11.08865			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	11.12329		100.00000	11.09545			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.43998		100.00000	13.40670			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.64551		100.00000	11.61667			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.01188			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.01789			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.28322			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.29940			0.00	0	200,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.39855		100.00000	8.37776			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.39855		100.00000	8.37776			0.00	0	0.00
BCP88U	On 23/01/2015	Spot Bond	100.00000	100.00000		100.00000	99.72678			0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000	89.90148		100.00000	89.68059			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0202	On 31/12/2018	Spot Bond	2.10000		103.26727		2.10000	179.62109			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.43000		104.18623		7.43000	170.66900			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.43000		105.49520		7.43000	170.89614			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.81500		104.63216		7.81500	104.61012			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	7.25000		101.93921		7.25000	101.91916			1,450,000,000,000.00	200,000,000	120,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.86462			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.01912			0.00	400,000,000	100,000,000.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.01953			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.02089			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.02225			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.02580			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		32.93089		100.00000	32.84934			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.75004			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.78449			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.79598			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.93378			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	102.11748			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		25.77308		100.00000	25.71064			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		25.77308		100.00000	25.71064			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.81420			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.82964			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.70000	105.27692		7.70000	105.25495			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.87594			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.95807			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	14.78442		100.00000	14.74781			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	14.78442		100.00000	14.74781			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000	100.00000		0.00000	101.67656			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.34000	104.92267		10.34000	103.68901			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000	57.52845		100.00000	57.41931			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.07297			0.00	0	150,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.10070			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	7.96000	71.39208		7.96000	103.84125		35,024,000,000,000.00	4,400,000,000	2,230,000,000.00	
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.73346			0.00	0	0.00
BIDC43	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.56416			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.13329			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.31039			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.12066			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.17605			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.27668			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.69482			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	102.38729			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BSR11U	On 19/06/2015	Spot Bond	100.00000		88.33381	100.00000	88.12146		0.00		0	0.00	
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000	0.00000	99.91020		0.00		0	0.00	
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000	0.00000	99.90760		0.00		0	0.00	
BTC002	On 17/03/2015	Spot Bond	0.00000		100.00000	0.00000	98.99915		0.00		0	0.00	
BTC005	On 20/10/2015	Spot Bond	0.00000		100.00000	0.00000	94.82001		0.00		0	0.00	
BTC006	On 22/01/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000		0.00		0	0.00	
BTC007	On 28/01/2015	Spot Bond	0.00000		100.00000	0.00000	99.89688		0.00		0	0.00	
BTC008	On 02/02/2015	Spot Bond	0.00000		100.00000	0.00000	99.81101		0.00		0	0.00	
BTC009	On 23/02/2015	Spot Bond	0.00000		100.00000	0.00000	99.43812		0.00		0	0.00	
BTC010	On 24/11/2015	Spot Bond	0.00000		100.00000	0.00000	94.22253		0.00		0	0.00	
BTC011	On 18/02/2015	Spot Bond	0.00000		100.00000	0.00000	99.53475		0.00		0	0.00	
BTC012	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	99.39579		0.00		0	0.00	
BTC013	On 19/05/2015	Spot Bond	100.00000		75.88358	100.00000	75.72614		0.00		0	0.00	
BTC015	On 13/03/2015	Spot Bond	0.00000		100.00000	0.00000	99.12394		0.00		0	0.00	
BTC016	On 16/03/2015	Spot Bond	0.00000		100.00000	0.00000	99.08846		0.00		0	0.00	
BTC017	On 19/03/2015	Spot Bond	0.00000		100.00000	0.00000	99.02979		0.00		0	0.00	
BTC018	On 27/03/2015	Spot Bond	0.00000		100.00000	0.00000	98.88250		0.00		0	0.00	
BTC019	On 08/04/2015	Spot Bond	0.00000		100.00000	0.00000	98.67497		0.00		0	0.00	
BTC021	On 14/04/2015	Spot Bond	0.00000		100.00000	0.00000	98.57193		0.00		0	0.00	
BTC022	On 16/04/2015	Spot Bond	0.00000		100.00000	0.00000	98.53799		0.00		0	0.00	
BTC023	On 16/07/2015	Spot Bond	0.00000		100.00000	0.00000	96.75794		0.00		0	0.00	
BTC024	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	98.46917		0.00		0	0.00	
BTC025	On 22/04/2015	Spot Bond	100.00000		80.39648	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
BUS01U	On 30/09/2016	Spot Bond	100.00000		26.17633		100.00000	26.11151			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.73956			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.38977			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	8.85000		111.60166		8.85000	111.57496			0.00	0	60,000,000.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	104.85955			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.75000		104.34641		8.75000	104.32173			0.00	0	1,844,401,000.00
CBL12	On 06/09/2018	Spot Bond	11.85000		102.79451		11.85000	102.76182			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.72624			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.75000		104.85772		11.75000	104.82520			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.46165			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.74000		103.13819		8.74000	103.11382			0.00	0	138,500,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	99.91077			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	11.75000		102.18303		11.75000	102.15134			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	102.24985			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.20763			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.60735			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.43000		98.00570		9.43000	97.98075			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.28000		119.97806		9.28000	119.94817			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.56000		113.86367		9.56000	113.83446			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.44000		122.27552		8.44000	122.24761			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.40275			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.05000		104.93340		11.05000	104.90223			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.19354			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	104.03466			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.97540	10.00000	105.94780				0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.46284				0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.80771				0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000	0.00000	99.89914				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.00106				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000	0.00000	101.26275				0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.54183				0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.56227				0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.58605				0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000				0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000				0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000				0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000				0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000	0.00000		100.00000	0.00000				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.33416				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.31024				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.43667				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.64615				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.70875				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.38318				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.60119	10.11000	100.57379				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.34459				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		122.33614	2.76000	122.31993				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		119.50898		3.14000	122.33330			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.29122		8.25000	103.26815			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.85000		129.61457		2.85000	123.71622			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		127.39658		2.40000	121.60067			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.98798			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.18000		102.81114		8.18000	102.78850			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.04283			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.04025			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.23000		102.89438		8.23000	102.87158			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.23000		102.89438		8.23000	102.87158			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.28000		101.73894		8.28000	101.71627			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.72551			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.79752			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.97500		10.00000	105.94800			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.97500		10.00000	105.94800			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.44322			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.22834			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.30369			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		103.84654		9.35000	103.82075			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		103.84654		9.35000	103.82075			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.20763			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.21078			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN248		On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.82786			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.58143			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.61387			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.61558			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.58143			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.58143			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.60676			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.42695			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.04736			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.52712			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.52712			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.52712			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.95075			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.58000	106.83594		8.58000	106.81116			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.59754			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.82186			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.01716			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.01321			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.07125			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.23985			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.44426			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.24443			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	102.11779			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.95259			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.80232			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.62462			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.64163			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.96452			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.60941			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.82096			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60521			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.89454			0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.97500		10.00000	105.94800			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39625			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.59873			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.45653			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.77325			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.42092			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.57242			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.56094			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	132.94857			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.03916			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	132.91766			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	132.44181			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	132.84848			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	130.38978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN311	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	131.25154			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.65405			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.00500		99.33842		10.00500	99.31163			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.52500		100.97078		10.52500	100.94217			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.53653			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.76739			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.61668			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.91113			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.73199			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		106.39208		8.80500	101.99529			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.67478			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.91025			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	127.99955			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.70541			0.00	0	240,000,000.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.71781			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.76573			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.74232			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.02647			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	77.97035			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.80931			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.53653			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	115.36581			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	115.55350			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.86364			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.88681			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.53958			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.02022			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.84255			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.65004			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.74261			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.86495			0.00	0	270,000,000.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.58821			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.52432			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	99.88154			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.17659			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.02633			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.82981			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.92904			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.61508			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000		102.41562		10.55000	103.52565			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.18500		110.75651		9.18500	111.86402			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.68815			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.97449			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.32500		112.27232		11.32500	113.62295			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	102.11490			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.35500		113.20293		11.35500	113.10106			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	9.78500		106.73905		9.78500	106.65596			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000	0.00000	102.11490				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000	0.00000	99.90621				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000	0.00000	100.78923				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.67765				0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.69189				0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.69202				0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.55912				0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	8.73000		108.77650	8.73000	108.69950				0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	103.34893				0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.74509				0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		103.61389	10.55000	103.58447				0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		103.76677	11.00000	101.11745				0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.01864				0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000	0.00000	100.75748				0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000	0.00000	99.99990				0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.11500		109.48510	11.11500	109.38700				0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000	0.00000	100.83005				0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000	0.00000	100.69178				0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.00000	0.00000	99.90608				0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.73805				0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.42845				0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.63746				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.64163		0.00		0	0.00	
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000	0.00000	87.60155		0.00		0	0.00	
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.67892		0.00		0	0.00	
CLN42	On 18/04/2028	Spot Bond	7.01000	40.18075	7.01000	40.78969		0.00		0	0.00	
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	177.93029		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	7.81500	104.63216	7.81500	148.20172		0.00		0	0.00	
CLN88	On 28/04/2028	Spot Bond	7.43000	38.66040	7.43000	170.66900		0.00		0	0.00	
CLN89	On 02/03/2028	Spot Bond	7.43000	39.09552	7.43000	170.89614		0.00		0	0.00	
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	94.81153		0.00		0	0.00	
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	94.76717		0.00		0	0.00	
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.23647		0.00		0	0.00	
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.23647		0.00		0	0.00	
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.73386		0.00		0	0.00	
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.68695		0.00		0	0.00	
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.69622		0.00		0	0.00	
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.22981		0.00		0	0.00	
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.68720		0.00		0	0.00	
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.91113		0.00		0	0.00	
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.62587		0.00		0	0.00	
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.67525		0.00		0	0.00	
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.67105		0.00		0	0.00	
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.67519		0.00		0	0.00	
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	101.38359		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.17054			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.87000		108.78153		8.87000	107.14507			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.10000		103.79953		8.10000	103.77689		13,122,000,000,000.00	1,620,000,000	810,000,000.00	
COJ05	On 05/06/2023	Spot Bond	9.37000		117.80701		9.37000	117.77737			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	8.04000		103.62109		8.04000	103.59865			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	8.94000		112.18295		8.94000	112.15585			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	8.96500		108.83518		8.96500	108.80897			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.33500		101.50962		9.33500	101.48418			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.16000		103.39569		10.16000	103.36755			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.16000		96.19286		10.16000	96.16667			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.18581			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.10028			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.90424			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.11202		100.00000	10.08697			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.19502			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.63212			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.72911			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.09009			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.63605		100.00000	9.61219			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		12.29140		100.00000	12.26096			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.70500		102.82729		10.70500	103.76185			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		14.48381		100.00000	14.44795			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.13124		100.00000	6.11605			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN40U	On 10/06/2018	Spot Bond	100.00000		15.23001		100.00000	15.19230			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.94323			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.42500		100.83348		7.42500	100.81318			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.00523			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.86470			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.17700			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		66.24129		100.00000	66.08082			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.91939			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.29715			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	103.24956			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.23268			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.88516			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	103.23721			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.01644			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.76987			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.52171			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	7.93000		106.31865		7.93000	106.29594			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.03000		111.98728		7.03000	111.96602			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.77500		111.20978		7.77500	111.18673			0.00	0	1,810,000,000.00
DV23	On 27/02/2023	Spot Bond	8.39500		113.32635		8.39500	113.30102			15,468,627,000.00	1,842,600	1,133,065,800.00
DV24	On 18/02/2024	Spot Bond	8.59500		110.94971		8.59500	110.92433			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	8.86000		114.18598		8.86000	114.15908			5,316,000,000,000.00	600,000,000	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.53993			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.43831			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC007	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.69960			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.17196			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.74511			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.75613			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.33500			0.00	1,280,000,000	640,000,000.00
DVF17	On 18/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.66459			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.90070			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		7.28000	127.55856		7.28000	127.53378			32,332,372,800,000.00	4,441,260,000	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	92.56850			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		2.28500	99.37136		2.28500	99.46348			46,157,000,000,000.00	20,200,000,000	20,200,000,000.00
EL15	On 29/06/2015	Spot Bond		1.20000	100.97878		1.20000	134.63375			20,880,000,000,000.00	17,400,000,000	16,200,000,000.00
EL28	On 02/05/2028	Spot Bond		2.14000	122.91923		2.13000	123.04284			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond		2.08000	111.28080		2.08000	111.26797			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.09000	111.00366		2.09000	110.99094			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond		2.14500	103.20505		2.14500	103.19301			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond		2.26500	99.72558		2.26500	99.81719			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		8.83000	107.28497		8.83000	107.25979			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		8.68000	113.48775		8.68000	113.46111			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.21000	107.35847		9.21000	107.33178			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		9.49500	99.15557		9.49500	100.12899			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM05	On 17/04/2029	Spot Bond	9.63500	110.76835		9.63500	107.64984			0.00	0	4,373,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.36189			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	95.59419			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.83443			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.63879			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.57565			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.20689			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.49168			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.64178			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	87.10411		100.00000	86.83019			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	101.56007		100.00000	101.29696			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.02000	101.58349		11.02000	101.55423			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.22096			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	98.74337			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.53497			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.23000	100.93055		9.23000	100.90552			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.38386			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.20404			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.44321			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.53306			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.97500		10.00000	105.94800			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.30988			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.36356				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.29914				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.34388				0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.31749				0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.29950				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.00000	103.53043	7.00000	103.51086			184,800,000,000,000.00	26,400,000,000	13,200,000,000.00	
ES18	On 20/04/2018	Spot Bond	7.21000	108.19418	7.21000	108.17313			224,965,421,415,000.00	31,201,861,500	19,901,861,500.00	
ES23	On 25/01/2023	Spot Bond	7.79000	112.92919	7.79000	112.90574			152,388,551,786,000.00	19,562,073,400	12,420,173,400.00	
ES26	On 02/04/2026	Spot Bond	8.17000	100.10046	8.17000	100.07845			194,637,570,160,000.00	23,823,448,000	16,051,148,000.00	
ES33	On 15/09/2033	Spot Bond	8.92500	89.84602	8.96000	89.54056			1,514,975,910,000,000.00	69,745,200,000	47,029,496,600.00	
ES42	On 25/04/2042	Spot Bond	9.03000	96.73762	9.03000	96.71414			379,260,000,000,000.00	42,000,000,000	16,200,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.37246				0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.41595				0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.25574				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.01238				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.51759				0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.32976				0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000	0.00000	102.56890				0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	102.05379				0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.20747				0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.99338				0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.51940	100.00000	12.48908				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	12.18402	100.00000	12.15451				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.79351			0.00	400,000,000	100,000,000.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.45658			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.88606			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.94770			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.75000	99.94425		8.75000	99.92075			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.80519			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.80513			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	99.91705			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	104.15798			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.16915			0.00	290,000,000	145,000,000.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	101.18852			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.43000	105.32705		9.43000	104.05850		1,886,000,000,000.00	200,000,000	100,000,000.00	
FRBC21	On 21/12/2018	Spot Bond	9.60000	108.73941		9.60000	108.71140			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.77446			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.15000	131.22344		2.15000	132.08842			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.23000	126.89426		2.23000	274.65967		446,000,000,000.00	200,000,000	100,000,000.00	
FRBI25	On 31/01/2025	Spot Bond	2.40500	105.16749		2.40500	110.63108			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.41000	102.95473		2.41000	162.37425			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.18500	119.92012		2.18500	219.78930			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.27000	108.65708		7.27000	108.63564			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.73800	64.65102		7.73800	64.04721			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.44000	41.45501		9.44000	40.56690			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.68000	40.13866		9.68000	39.23763			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	90.57072		100.00000	90.34653			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC03U	On 27/03/2015	Spot Bond	100.00000		92.50789	100.00000	92.29225				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.00000	0.00000	101.39467				0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.81768				0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.70879				0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.77750				0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		100.06008	7.47000	98.00000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.06008	7.47000	100.00000				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.75748				0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.72195				0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.87124				0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.74509				0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.04828	6.00000	100.00000				0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.79214				0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.97541			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.94673			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	17.85930		100.09221	17.81503			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.67644			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	108.84500			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.90949			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.69658			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.76066			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.76906			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.70288			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.70789			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.92622			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.69548			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	62.28444		13.22500	62.26193			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.65572			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.65655			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.97661			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.68638			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.63500	95.80139		3.63500	99.09912			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.71616			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.71616			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.44416			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53653			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.76427			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.67478			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.65904			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.01027			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.77152			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.55469			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.98935			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.89953			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.88516			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.70128			0.00	0	0.00
FRC185		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.90453			0.00	0	0.00
FRC186		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.65158			0.00	0	0.00
FRC188		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.70789			0.00	0	0.00
FRC189		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.70789			0.00	0	0.00
FRC190		On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.75761			0.00	0	0.00
FRC191		On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.42534			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.44806			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.59692			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.97500		10.00000	105.94800			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.28598			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.74757			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.26662			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.57854			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.20621			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.20675			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.01650			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.01032			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.01650			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.01007			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.75437			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.85156		8.75000	101.82760			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	104.64781			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.84971		100.00000	9.82532			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.99231		100.00000	8.97004			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.41797			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.56791		100.00000	1.56402			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.73879			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	19.58309		100.00000	19.53565			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.68198			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	9.71204		100.00000	9.68798			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC214	On 07/11/2017	Spot Bond	100.00000		18.74181		100.00000	18.69640			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.68194			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		10.35379		100.00000	10.32871			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.67779			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.59272			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.75629			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.64828			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.96000		98.95600		2.96000	125.45325			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.50054			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.48062			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.48062			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.40255			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.64357			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.76314			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.75899			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.99737			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.87200			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.49000		117.54826		3.49000	123.06426			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.77238			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.77991			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.54000		108.07370		3.54000	122.68204			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.52000		105.67379		3.52000	122.83477			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.16000		101.87405		3.16000	127.37535			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.23000		101.28742		3.23000	134.80230			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.19509			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.67519			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.76739			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.89116			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.85941			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.72691			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.72609			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.20599			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.73184			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		11.14645	100.00000	100.00000	11.11885			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		37.36966	100.00000	100.00000	37.27712			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		80.98020	100.00000	100.00000	80.74343			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		21.04336	100.00000	100.00000	20.99125			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		5.98109	100.00000	100.00000	5.96628			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		10.97811	100.00000	100.00000	10.95093			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.30000		152.84117	5.30000	5.30000	152.81028			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	0.00000	100.53689			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	0.00000	100.90865			0.00	0	100,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	0.00000	101.14272			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	0.00000	102.33167			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	0.00000	99.91759			0.00	0	240,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	0.00000	99.42685			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000	0.00000	0.00000	100.14794			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS100	On 15/01/2024	Spot Bond		2.01800	84.32849		2.01800	105.42483			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.38500	103.36159		2.38500	135.51170			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.01821			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	100.00000		10.38000	99.97216			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	100.00000		10.38000	99.97216			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	100.69665			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.52500	100.64715		2.52500	109.25704			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.49500	211.02438		2.49500	210.30650			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.49500	109.85392		2.49500	109.84013			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.30120			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.52500	210.13740		2.52500	209.41553			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	100.00000		0.00000	102.24809			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.49000	109.80133		2.49000	109.78756			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.58500	108.11574		2.58500	108.10191			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.43180			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond		0.00000	100.00000		0.00000	39.85200			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.40644			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond		2.69000	106.12184		2.69000	106.11550			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond		2.64500	114.08899		2.64500	260.87210			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond		2.69500	112.42516		2.69500	259.04193			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond		2.42000	96.68542		2.42000	96.72405			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond		2.72500	160.70970		2.72500	203.59222			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond		2.96500	87.75828		2.96500	101.11744			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS36	On 07/12/2023	Spot Bond	2.35000		125.79770		2.35000	272.28531			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.24000		126.80245		2.24000	274.46087			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.96000		120.39580		2.96000	260.58874			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.62000		102.14369		2.62000	129.93945			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.90007			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.15000		133.85237		2.15000	128.04960			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.01710			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.33172			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.71300			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.36500		109.46847		2.36500	109.45512			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		23.65858		104.97509	23.59739			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		27.57942		101.07593	27.51047			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		20.38529		100.44759	20.33461			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		25.99847		100.76967	25.93366			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	2.01500		119.93266		2.01500	119.91909			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		96.84778		2.35000	111.18075			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.69989			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.38000		96.58636		2.38000	110.88056			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.31290			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.44000		124.98272		2.44000	342.74964			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.54861			0.00	400,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.21489			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	6.28000		103.48475		6.28000	103.46710			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.14000		104.16842		7.14000	104.14824			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.48000		105.44058		7.48000	105.41919			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.62000		110.98321		7.62000	110.96041			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.03000		105.50225		8.03000	105.47931			0.00	0	960,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.27000		104.86274		8.27000	104.83939		14,886,000,000,000.00	1,800,000,000	900,000,000.00	
FRX23	On 28/02/2023	Spot Bond	8.77500		97.23634		8.77500	97.21327			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	8.87000		113.48093		8.87000	113.45388			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.21000		102.44676		9.21000	104.97366		2,763,000,000,000.00	300,000,000	650,000,000.00	
FRX31	On 21/02/2031	Spot Bond	9.62000		103.01443		9.62000	102.98813			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.62500		86.29876		9.62500	86.27647			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.60389			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.61229			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.63325			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.66681			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.69196			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.80084			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.17612			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.22752			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.07435			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.27385			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.32530			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.36817			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.55669			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.34875			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.37957			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.50000		104.63651		8.50000	104.61258			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT31	On 05/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.69418			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		9.93663		100.00000	9.91203			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		17.24303		100.00000	17.20033			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		10.84931		100.00000	10.82088			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.91934			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.91616			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.91222			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.90675			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	102.05460			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.14895			0.00	0	100,000,000.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.72048			0.00	0	0.00
GRT05	On 25/01/2015	Spot Bond	0.00000		100.00000		0.00000	99.93212			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.87758			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	101.36108			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.60511			0.00	0	40,000,000.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00001		100.00000	0.00001			0.00	0	0.00
GSIS02	On 24/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.10630			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.44818			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.60284			0.00	10,000,000,000	5,000,000,000.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.90483			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	10.38670		100.00000	10.36153			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.22131			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.79459			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.65774			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	99.78299			0.00	0	0.00
HILC16	On 22/01/2015	Spot Bond	0.00000	100.00000		0.00000	101.73996			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.71012			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond	100.00000	88.61255		100.00000	88.40454			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	100.01357			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.11669	100.47680		7.11669	99.57493			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.01644			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1C5	On 19/07/2015	Spot Bond	8.11763		100.32695		8.11763	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	100.02013			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.56823		100.33136		8.56823	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	100.02464			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	100.01501			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.16692			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.17245			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.65950			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.97500		10.00000	105.94800			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.53000		106.79027		8.53000	106.76603			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.50000		109.81386		7.50000	109.79189			9,750,000,000,000.00	1,300,000,000	10,850,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.05000		128.56060		2.05000	278.26777			0.00	0	1,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.05000		131.39594		2.05000	284.40484			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	8.91500		102.87654		8.91500	102.85216			52,598,500,000,000.00	5,900,000,000	3,763,600,000.00
HWAY35	On 31/07/2035	Spot Bond	8.91500		102.93372		8.91500	102.90933			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		85.48009		100.00000	85.28037			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		22.25731		100.00000	22.20219			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		56.03580		100.00000	55.89703			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		26.77853		100.00000	26.71222			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF06U	On 20/11/2016	Spot Bond	100.00000	24.49320	100.00000	24.43387				0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	86.85312	100.00000	86.65019				0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	105.97500	10.00000	105.94800				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.75000	117.39169	1.74000	117.48584			64,900,500,000,000.00	37,086,000,000	94,283,367,100.00	
I2038	On 31/01/2038	Spot Bond	1.78000	124.91349	1.76500	125.24149			102,784,320,000,000.00	57,744,000,000	95,196,477,400.00	
I2046	On 31/03/2046	Spot Bond	1.80000	127.08245	1.80000	127.06882			68,911,200,000,000.00	38,284,000,000	84,651,002,000.00	
I2050	On 31/12/2050	Spot Bond	1.84500	134.56426	1.83000	135.04890			11,966,670,000,000.00	6,486,000,000	37,810,653,500.00	
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000	0.00000	97.95000				0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.16000	104.19392	7.16000	104.17367				0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.07215				0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.96186				0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.78000	105.25118	7.78000	105.22899				0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.40000	110.71118	7.40000	110.68896				0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.60000	104.51594	7.60000	104.49475				0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.64703				0.00	400,000,000	100,000,000.00
IBL34	On 31/01/2017	Spot Bond	2.00000	100.93182	2.00000	128.67897				0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.22000	103.36898	2.22000	131.49957				0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.50503				0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.02643				0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.52000	106.17518	7.52000	106.15364				0.00	0	5,000,000.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.95603				0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.72087				0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.41933				0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.97500	10.00000	105.94800				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL45		On 21/12/2018	Spot Bond	8.08000	100.44990		8.08000	100.42804			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	8.45000	95.36177		8.45000	95.33998			0.00	0	2,470,000,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.63063			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	7.60000	101.52269		7.60000	101.50188			0.00	0	173,000,000.00
IBL50		On 02/08/2020	Spot Bond	8.50000	102.38281		8.50000	106.87679			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.69294			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	99.79458			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond	7.90000	98.93047		7.90000	98.90964			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond	7.86000	100.58349		7.86000	100.56242			0.00	0	0.00
IBL56		On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.77239			0.00	0	0.00
IBL57		On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.35080			0.00	0	0.00
IBL58		On 13/02/2017	Spot Bond	7.17000	106.30613		7.17000	106.28578			0.00	0	0.00
IBL59		On 17/02/2019	Spot Bond	7.82000	108.73358		7.82000	108.71091			0.00	0	0.00
IBL60		On 17/02/2024	Spot Bond	8.81500	113.28178		8.81500	113.25523			0.00	0	0.00
IBL61		On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.44382			0.00	0	0.00
IBL62		On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.92844			0.00	0	0.00
IBL63		On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.87195			0.00	0	0.00
IBL64		On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	99.86922			0.00	0	0.00
IBL65		On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	99.86635			0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00704		100.00000	0.00703			0.00	0	0.00
IDCG01		On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.08187			0.00	0	0.00
IDCG02		On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	99.99998			0.00	0	0.00
IDCG03		On 22/10/2020	Spot Bond	8.08000	103.28652		8.08000	103.26405			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.19366			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.23371			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.16000	104.05229		9.16000	104.02655			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.30653		5.00000	101.29281			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.30653		5.00000	101.29281			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	99.89270		5.00000	99.87929			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.31099		5.00000	101.29724			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	101.44355		4.00000	101.43245			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	101.07200		4.00000	101.06100			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	41.56310		100.00000	41.46018			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	41.39938		100.00000	41.29687			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	41.39938		100.00000	41.29687			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	107.54024		9.20000	107.51366			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.56033			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.05592		100.00000	8.03597			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.17538			0.00	0	0.00
IM103U	On 26/01/2015	Spot Bond	100.00000	99.18478		100.00000	98.91599			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.53000	103.21976		8.53000	103.19593			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.24341			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	15.82847		100.00000	15.79013			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	80.98020		100.00000	80.74343			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	10.68546		100.00000	10.65957			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	17.82821		100.00000	17.77454			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.20658		100.00000	1.20428			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN277U	On 30/06/2021	Spot Bond	100.00000		8.81950	100.00000	8.79766				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		9.94728	100.00000	9.92180				0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000		88.37772	100.00000	88.16425				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		9.70011	100.00000	9.67609				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		28.44953	100.00000	28.37909				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		68.60902	100.00000	68.48030				0.00	0	0.00
INA504	On 20/01/2015	Spot Bond	6.25000		99.94866	6.25000	99.96577				0.00	0	0.00
INA505	On 27/01/2015	Spot Bond	6.25000		99.93155	6.25000	99.81200				0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.35000		99.80900	6.35000	99.68783			127,000,000,000,000.00	20,000,000,000	10,000,000,000.00	
INA507	On 10/02/2015	Spot Bond	6.35000		99.68783	6.35000	99.56695				0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.35000		99.56695	6.35000	99.44637				0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.35000		99.44637	6.35000	99.32608				0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.45000		99.19368	6.45000	99.07211				0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.50000		98.69933	6.50000	98.57805				0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.50000		98.57805	6.50000	74.56969				0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	100.00000		80.57395	100.00000	80.39648			3,520,000,000,000,000.00	35,200,000,000	30,100,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.57142				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.62986		102.34882	10.62986	101.67425				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.62986		101.10918	10.62986	100.90497				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.74063				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.72676				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		101.98768	6.50000	101.96976				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.73683				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	93.42053			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.76079			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.19333			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.97500		10.00000	105.94800			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.70720			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.96500			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.44751			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.32244			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.19073			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.17744			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.18600			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.38192			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.31378			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	97.84946			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.12890			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	105.00260			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	102.01831			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000	81.83857		100.00000	81.65548			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.27737			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.97500		10.00000	105.94800			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.19357			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.19599			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.29000	103.45891		8.29000	103.43582			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.42041			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.43018			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.43673			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.14688			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.15414			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	106.62975			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	8.88000		103.96583		8.88000	103.94088			32,856,000,000,000.00	3,700,000,000	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.70522			0.00	400,000,000	100,000,000.00
IPL6	On 28/09/2017	Spot Bond	8.09000		107.13432		8.09000	107.11085			0.00	0	1,680,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.36090			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.22144			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	101.63300			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.75360			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.34000		101.78396		8.34000	101.76148			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	102.28677			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.09329			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.31000		96.45761		3.31000	125.75258			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.59000		142.73790		3.59000	142.71566			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.47904			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.24002			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.10993			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.96767			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.57225			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.74000		97.34445		3.74000	98.17887			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV030A	On 31/01/2025	Spot Bond	3.74000		97.26329		3.74000	104.67552			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.04252			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.71598			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	9.70000		114.22086		9.70000	114.19098			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.88402			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.69000		141.20361		3.69000	141.18122			0.00	0	0.00
IVA504	On 22/01/2015	Spot Bond	6.25000		99.98288		6.25000	99.89737			0.00	0	0.00
IVA505	On 22/01/2015	Spot Bond	6.25000		99.98288		6.25000	99.77789			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.35000		99.77435		6.35000	99.65326			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.35000		99.65326		6.35000	99.53247			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond	6.35000		99.53247		6.35000	99.41197			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.35000		99.41197		6.35000	99.29176			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond	6.45000		99.28069		6.45000	99.15892			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond	6.45000		99.15892		6.45000	99.03744			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond	6.50000		98.66465		6.50000	98.54345			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond	6.50000		98.54345		6.50000	98.42254			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.58331			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.32362			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		105.97500		10.00000	105.94800			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.18081			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.34489			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.22247			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.31205			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.07910			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.21433			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.21568			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.21837			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.20624			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.01316			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.86265			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.71915			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.34513			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.08920			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.07834			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.37296			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.24921			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.92470			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.87772			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.66853			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.49484			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.50725			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.50724			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.42000	103.36836		8.42000	103.34481			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	11.83369		100.00000	11.80721			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	10.02420		100.00000	9.99938			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.00835			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		8.50000	104.15525		8.50000	104.13170			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.85968		0.00		0	0.00	
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.40575		0.00		0	0.00	
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.74208		0.00		0	0.00	
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000	0.00000	103.16032		0.00		0	0.00	
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.92784		0.00		0	0.00	
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.03802		0.00		0	0.00	
IVC047	On 27/10/2015	Spot Bond	7.14000	102.03866	7.14000	102.01899		0.00		0	0.00	
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.71238		0.00		0	0.00	
IVC049	On 21/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.36121		0.00		0	0.00	
IVC050	On 03/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.09196		0.00		0	0.00	
IVF57U	On 12/02/2015	Spot Bond	100.00000	96.25098	100.00000	96.00162		0.00		0	0.00	
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000	0.00000	99.83677		0.00		0	0.00	
JDG02U	On 22/01/2015	Spot Bond	100.00000	99.72677	100.00000	100.00000		0.00		0	0.00	
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.92048		0.00		0	0.00	
JDG03U	On 21/02/2016	Spot Bond	100.00000	38.17792	100.00000	38.08543		0.00		0	0.00	
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.52561		0.00		0	0.00	
JDG09U	On 29/01/2015	Spot Bond	100.00000	98.38275	100.00000	98.11828		0.00		0	0.00	
JDG10U	On 29/01/2015	Spot Bond	100.00000	98.38275	100.00000	98.11828		0.00		0	0.00	
JDG11U	On 04/02/2015	Spot Bond	100.00000	98.43261	100.00000	98.17221		0.00		0	0.00	
JDG12U	On 18/03/2015	Spot Bond	100.00000	88.66386	100.00000	88.45275		0.00		0	0.00	
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.82039		0.00		0	0.00	
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.85025		0.00		0	0.00	
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.98809		0.00		0	0.00	
KCF03U	On 30/10/2015	Spot Bond	100.00000	62.92256	100.00000	62.77013		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	103.43707				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	102.06225				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.81000		148.56310	7.81000	148.53166				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.60386				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.60245				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.73662				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.06012				0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.61336				0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.54020				0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.45000		102.11342	9.45000	102.08737				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	99.78187				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.20000		102.18886	8.20000	102.16655				0.00	0	3,540,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.25000		77.25347	8.25000	100.62825				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	8.63000		106.34809	8.63000	106.32367				0.00	0	720,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.96750				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.15425				0.00	4,800,000,000	1,600,000,000.00
LHL02	On 13/12/2015	Spot Bond	9.66000		102.04787	9.66000	102.02142			20,092,800,000,000.00	2,080,000,000	1,040,000,000.00	
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.25669				0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.72485				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.34243				0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	103.46673				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	103.71810				0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.22994				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ061	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.75803			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.31464			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.87513			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.20243			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.71490			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.39779			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.60730			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.62661			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.60050			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.19012			0.00	400,000,000	100,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.58601			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.26800			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.67867			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.04857			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.37924			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.13101			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.11048			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.42644			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.46197			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.49522			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.83029			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	96.20871		100.00000	95.96010			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	35.47373		100.00000	35.38588			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	86.28842		100.00000	86.08491			0.00	0	0.00

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		20.22821	100.00000	20.17811				0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		17.10048	100.00000	17.05905				0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		17.18063	100.00000	17.13900				0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		18.22528	100.00000	18.18113				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.08000		105.79881	8.08000	105.77579				0.00	0	590,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.10000		105.25713	8.10000	105.23417				0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.83479				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	102.21274				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	100.35565				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	100.37083				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.33500		104.54706	7.33500	104.52636				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.07000		104.68011	8.07000	104.65723				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.75500		106.92077	8.75500	106.89547				0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.60807				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.62906				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.80000		106.45153	8.80000	106.42580				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.31000		103.76908	7.31000	103.74850				0.00	0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.17103				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.26000		102.38641	8.26000	102.36364				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000	0.00000	100.74803				0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.63000		113.68090	8.63000	110.24659			6,904,000,000,000.00	800,000,000	400,000,000.00	
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000	0.00000	101.19895				0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		23.38881	100.00000	23.33089				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.31396			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.96000	102.34760		7.96000	102.32565			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.26000	101.23668		7.26000	101.21720			0.00	0	10,000,000.00
MTN04	On 13/07/2017	Spot Bond	7.95000	105.08195		7.95000	105.05933			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	7.21522		100.89771	7.19760			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.30881		100.61875	7.29101			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.40555			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.51866			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.65033			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.69953		100.00000	0.69783			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.69953		100.00000	0.69783			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.18000	101.91968		8.18000	101.89711			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.59000	99.01269		7.59000	98.99265			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.32000	104.09397		8.32000	104.07053			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.08000	109.45099		8.08000	109.42705			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.23733			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	8.51500	110.98203		8.51500	110.95646			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	102.31941			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK14A		On 26/06/2021	Spot Bond	8.44000	104.87123		8.44000	104.80357			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.23768			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.39015			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.14315			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.16580			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.44661			0.00	0	0.00
NBK19B		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.47219			0.00	0	0.00
NBK20B		On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.48354			0.00	0	0.00
NBK21B		On 10/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.39626			0.00	0	0.00
NBK2A		On 15/09/2015	Spot Bond	7.13000	105.87595		7.13000	105.85547			0.00	0	790,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.71286			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	7.90000	117.56151		7.90000	117.53635			0.00	0	1,520,000,000.00
NBK4		On 28/10/2024	Spot Bond	9.98500	39.49276		9.98500	39.48246			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	7.06000	103.12457		7.06000	103.10495			0.00	0	930,000,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.13275			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	100.01748			0.00	0	0.00
NBK9A		On 23/03/2016	Spot Bond	7.39000	105.29323		7.39000	105.27212			0.00	0	1,880,000,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.60791			0.00	0	0.00
NCLN48		On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.40088			0.00	0	0.00
NCLN54		On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.81898			0.00	0	0.00
NCLN55		On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.34114			0.00	0	0.00
NCLN56		On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.15993			0.00	0	0.00
NCLN58		On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.13562			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	94.23459		0.00		0	0.00	
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.05852		0.00		0	0.00	
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.92089		0.00		0	0.00	
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.85979		0.00		0	0.00	
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	90.61799		0.00		0	0.00	
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.42183		0.00		0	0.00	
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.44954		0.00		0	0.00	
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.65632		0.00		0	0.00	
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.62276		0.00		0	0.00	
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.01600		0.00		0	0.00	
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.60217		0.00		0	0.00	
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.58601		0.00		0	0.00	
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.58560		0.00		0	0.00	
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	99.85101		0.00		0	0.00	
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.67478		0.00		0	0.00	
NCLN83	On 20/03/2024	Spot Bond	9.15500	111.64804	9.15500	112.76685		0.00		0	0.00	
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.67064		0.00		0	0.00	
NCLN85	On 20/03/2024	Spot Bond	9.19000	110.34408	9.19000	111.71826		0.00		0	0.00	
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.67478		0.00		0	0.00	
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.60677		0.00		0	0.00	
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.64496		0.00		0	0.00	
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.68140		0.00		0	0.00	
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.68969		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED11	On 17/09/2015	Spot Bond		7.85000	105.36962		7.85000	105.34721			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	99.90918			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	99.86321			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		9.28000	109.42496		9.28000	110.35433			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	102.18255			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	100.00000		0.00000	100.19256			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond		0.00000	100.00000		0.00000	100.16869			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.29577			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		9.44500	120.26440		9.44500	120.23375			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.58644			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.97500		10.00000	105.94800			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.25000	168.79849		2.25000	168.77833			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond		2.60000	96.34381		2.60000	139.05902			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		7.85000	106.57471		7.85000	106.55242			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.79941			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		8.48000	109.75535		8.48000	110.04271			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.19159			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.22099			0.00	4,600,000,000	2,300,000,000.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	101.12731			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	101.16753			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	101.14342			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		8.68000	109.74995		8.68000	112.28158			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.16759			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.19163			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.17557			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	8.88000		109.74483		8.88000	110.02456			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.22386			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.20770			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.21574			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.51262			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.41479			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.23984			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.76000		116.49857		7.76000	116.47421		15,132,000,000,000.00	1,950,000,000	1,150,000,000.00	
NRA022	On 31/10/2022	Spot Bond	8.48000		123.94654		8.48000	123.91811			0.00	0	300,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.14500		172.66440		2.14500	172.64426			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.25000		124.95238		9.25000	124.92134		46,620,000,000,000.00	5,040,000,000	2,920,000,000.00	
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	102.36809			0.00	0	100,000,000.00
NTC13	On 31/01/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.25598			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.68580			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.93833			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.16913			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.32784			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.64696			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.22216		100.00000	18.17801			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		54.79331		100.00000	54.65762			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OML01	On 27/10/2015	Spot Bond	7.15000	103.42108		7.15000	103.40112			103,818,000,000,000.00	14,520,000,000	7,260,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000		0.00000	101.27571			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.00000	103.07748		9.00000	102.39387			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	25.71064		100.00000	25.64836			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.93000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.38886			0.00	0	0.00
PMM11	On 23/01/2015	Spot Bond	0.00000	100.00000		0.00000	99.98078			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.97546			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.97500		10.00000	105.94800			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.86760			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.02444			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.65138			0.00	400,000,000	100,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.63578			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	99.98206			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	8.73000	105.82357		8.73000	106.01554			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.90879			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.90607			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.90485			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.90214			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.89047			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	99.88776			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.83103			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.23000	46.07852		7.23000	46.06953			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R158	On 15/09/2015	Spot Bond	6.16000	109.37148	6.16000	109.35315				5,280,210,320,000,000.00	57,177,000,000	82,060,000,000.00
R158P	On 15/09/2015	Spot Bond	6.18000	96.17440	6.18000	96.15823				64,890,000,000,000.00	10,500,000,000	10,500,000,000.00
R159	On 15/09/2016	Spot Bond	6.28000	115.91963	6.28000	115.89982				5,884,514,682,680,000.00	37,024,631,000	60,183,205,300.00
R159P	On 15/09/2016	Spot Bond	6.11000	90.59628	6.11000	90.58122				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.38000	125.37955	7.41000	125.08198				3,385,703,333,248,000.00	68,794,489,600	79,734,540,600.00
R187P	On 21/12/2026	Spot Bond	7.15000	43.31591	7.15000	43.30755				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.07000	40.78202	7.07000	40.77423				0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.76000	284.23070	1.74000	284.61522				56,781,120,000,000.00	32,262,000,000	28,895,597,500.00
R202	On 07/12/2033	Spot Bond	1.70000	235.71350	1.69500	235.85985				236,385,406,810,000.00	39,050,239,300	80,604,762,700.00
R2023	On 28/02/2023	Spot Bond	7.10000	107.04557	7.11500	106.93149				6,013,920,006,280,000.00	47,030,986,800	67,743,654,000.00
R203	On 15/09/2017	Spot Bond	6.38500	107.41683	6.40000	107.36119				8,415,274,981,777,500.00	17,975,721,500	57,465,800,000.00
R2030	On 31/01/2030	Spot Bond	7.87500	100.91941	7.87500	100.89822				9,086,535,516,712,500.00	53,845,779,900	63,268,213,500.00
R2032	On 31/03/2032	Spot Bond	8.04000	104.52541	8.04000	104.50277				4,724,582,865,792,000.00	87,634,684,800	98,352,184,800.00
R2037	On 31/01/2037	Spot Bond	8.16000	103.26978	8.16000	103.24733				3,804,595,123,584,000.00	66,249,402,400	07,828,102,400.00
R204	On 21/12/2018	Spot Bond	6.62500	105.38391	6.65000	105.27772				8,831,884,880,875,000.00	33,114,699,000	67,038,323,400.00
R2044	On 31/01/2044	Spot Bond	8.28500	104.89426	8.28500	104.87113				1,261,142,700,000,000.00	52,220,000,000	85,267,977,700.00
R2048	On 28/02/2048	Spot Bond	8.27000	108.89771	8.27000	108.87333				3,889,917,364,082,000.00	70,364,856,600	79,651,102,300.00
R207	On 15/01/2020	Spot Bond	6.78500	102.09456	6.80000	102.01253				4,633,493,030,295,500.00	82,902,436,300	35,455,766,300.00
R208	On 31/03/2021	Spot Bond	6.91000	101.32494	6.93000	101.20722				1,090,717,092,092,000.00	05,024,181,200	43,767,058,900.00
R209	On 31/03/2036	Spot Bond	8.03000	83.97535	8.06500	83.65290				7,065,595,380,349,000.00	79,899,798,300	14,810,708,300.00
R210	On 31/03/2028	Spot Bond	1.70000	175.73122	1.69000	175.90953				109,114,694,820,000.00	64,185,114,600	46,848,960,200.00
R211	On 31/01/2017	Spot Bond	1.30000	130.47957	1.30000	130.46739				36,348,000,000,000.00	27,960,000,000	20,384,091,400.00
R212	On 31/01/2022	Spot Bond	1.67000	136.22158	1.65000	136.38227				475,821,744,000,000.00	84,923,200,000	27,916,554,500.00
R213	On 28/02/2031	Spot Bond	7.87500	94.88607	7.91000	94.56792				8,729,539,879,725,000.00	08,513,000,600	55,284,522,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 28/02/2041	Spot Bond		8.16500	84.72685		8.16500	84.70812			9,394,894,725,675,000.00	50,630,095,000	39,501,900,400.00
R227C	On 15/03/2015	Spot Bond		6.34000	99.12192		6.34000	99.10485			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.18000	96.17440		6.18000	96.15823			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.10000	93.37433		6.10000	93.35883			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.11000	90.59628		6.11000	90.58122			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.25000	97.51211		6.25000	97.49583			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.12000	94.66582		6.12000	94.65015			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.10000	91.88018		6.10000	91.86502			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.16000	89.06173		6.16000	89.04689			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.37500	85.96772		6.37500	85.95290			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.42500	83.19479		6.42500	83.18034			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		6.65500	79.99561		6.65500	79.98122			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		6.63500	77.47809		6.63500	77.46419			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		6.61500	75.05432		6.61500	75.04090			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		6.60500	72.68591		6.60500	72.67294			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		6.76000	69.79363		6.76000	69.78089			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		6.74000	67.58897		6.74000	67.57666			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		6.85000	64.94115		6.85000	64.92914			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		6.82000	62.91655		6.82000	62.90496			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		6.79000	60.97278		6.79000	60.96159			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		6.76000	59.10622		6.76000	59.09542			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		6.72000	57.36010		6.72000	57.34968			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		6.68000	55.68714		6.68000	55.67709			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R345C	On 21/06/2024	Spot Bond	7.35000	50.70318		7.35000	50.69312			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.31000	49.09324		7.31000	49.08356			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.27000	47.55280		7.27000	47.54348			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.23000	46.07852		7.23000	46.06953			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.19000	44.66722		7.19000	44.65855			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.15000	43.31591		7.15000	43.30755			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.11000	42.02173		7.11000	42.01367			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.07000	40.78202		7.07000	40.77423			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.18953			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.96250			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	102.62197			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.38444			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.02649			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	23.99097		100.00000	23.93285			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	10.71141		100.00000	10.68546			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	23.46548		100.00000	23.40736			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	66.08082		100.00000	65.92074			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	30.52191		100.00000	30.44461			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	16.41883		100.00000	16.37649			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.46244		100.00000	8.45058			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	13.18528		100.00000	13.15128			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	11.27423		100.00000	11.24516			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.41254		100.00000	9.38825			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.60955			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.88898			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.96870			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.18439			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.24527			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.54243			0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.01428			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.11360			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.11612			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.56005			0.00	0	50,000,000.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	102.15163			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.67042			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.91938			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.01921			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.14061			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.97058			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.78898			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.03864			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	84.38915			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	100.00000		0.00000	80.96237			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	86.11174			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	84.84947			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.73697			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP014	On 27/09/2019	Spot Bond			0.00000	100.00000		0.00000	81.68961			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond			0.00000	100.00000		0.00000	92.98371			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond			12.35000	107.95941		12.35000	107.92426			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond			100.00000	15.59015		100.00000	15.55238			0.00	0	0.00
RP025	On 21/01/2015	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond			0.00000	100.00000		0.00000	101.38483			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond			0.00000	100.00000		0.00000	100.65226			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond			100.00000	4.02250		100.00000	4.01254			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond			100.00000	21.82018		100.00000	21.76615			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond			100.00000	40.17288		100.00000	40.07556			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond			100.00000	13.53163		100.00000	13.51505			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond			100.00000	33.58806		100.00000	33.50669			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond			0.00000	100.00000		0.00000	102.88086			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond			0.00000	100.00000		0.00000	76.07930			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond			8.23000	110.91200		8.23000	110.88742			3,292,000,000,000.00	400,000,000	1,030,000,000.00
RW23	On 10/12/2023	Spot Bond			8.36500	108.20771		8.36500	108.18336			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond			9.14000	92.08594		9.14000	109.78316			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond			0.00000	100.00000		0.00000	97.03280			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond			7.48000	107.39854		7.48000	107.37676			17,204,000,000,000.00	2,300,000,000	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond			10.00000	105.97500		10.00000	105.94800			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond			0.00000	100.00000		0.00000	102.10815			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond			8.45000	104.39892		8.45000	104.37520			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond			0.00000	100.00000		0.00000	100.90051			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond			0.00000	100.00000		0.00000	102.09706			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	101.51421			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.91323			0.00	400,000,000	100,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	99.91508			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	101.34205			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.87000		102.48104		6.87000	102.46219			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.15000		103.09670		8.15000	103.07407		38,631,000,000,000.00	4,740,000,000	2,370,000,000.00	
SBN27	On 15/09/2015	Spot Bond	7.62000		108.43361		7.62000	108.41121			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		108.21735		7.96000	108.19401			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.41000		108.56759		7.41000	108.54577			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.80000		104.00227		7.80000	103.98028			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.55500		108.47505		7.55500	108.45283			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.64000		108.42087		7.64000	108.39841			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.77807			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.37476			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.45000		106.44780		7.45000	106.42629			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.46375			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.64853			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	104.52959			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.40000		109.54290		8.40000	109.51814		2,629,200,000,000.00	313,000,000	313,000,000.00	
SBS20	On 15/05/2026	Spot Bond	9.31000		106.99702		9.31000	106.97013			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.50693			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.35804			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.42815			0.00	400,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	103.54831			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.23000		103.74448		8.23000	103.72137			0.00	0	760,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		18.24662		100.00000	18.20645			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	8.65500		113.42396		8.65500	113.39785		6,013,494,000,000.00		694,800,000	2,847,400,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.13755			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.16500		102.89017		8.16500	102.86755			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.32000		93.57735		9.32000	93.55380			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.80667			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.06000		106.44138		9.06000	106.41547		2,718,000,000,000.00		300,000,000	150,000,000.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.67315			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.69156			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.21000		109.10255		9.21000	109.07541		27,630,000,000,000.00		3,000,000,000	1,500,000,000.00
SBS4	On 16/11/2021	Spot Bond	8.63000		101.44208		8.63000	101.41841			0.00	0	180,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.28000		106.11877		7.28000	106.09782			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.35000		125.79770		2.35000	272.28531		470,000,000,000.00		200,000,000	100,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.94500		101.04101		1.94500	128.81836			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		18.72503		100.00000	18.67760			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	100.19670			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		23.10065		100.00000	23.04345			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		165.27875		0.00000	82.63494			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHI05	On 31/01/2017	Spot Bond		2.57000	113.44832		2.57000	127.24548			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	101.98768		6.50000	101.96976			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.10101			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.52242			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.92306			0.00	400,000,000	100,000,000.00
SHS05	On 29/06/2017	Spot Bond		8.43000	101.28077		8.43000	101.25779			0.00	0	300,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.70003			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.44853			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.64103			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	24.55268		100.00000	24.49320			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond		10.00000	105.97500		10.00000	105.94800			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.86777			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	92.54295		100.00000	92.24052			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.83777			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	34.86337		100.00000	34.77704			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	31.12696		100.00000	31.04988			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	31.40727		100.00000	31.32950			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond		8.74000	107.03833		8.74000	106.96247			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.06741			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.39432			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.53000	107.26414		7.53000	107.24259		32,228,400,000,000.00	4,280,000,000	2,140,000,000.00	
SLI3	On 15/08/2023	Spot Bond		8.25000	106.52134		8.25000	105.13845			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		7.80000	104.00227		7.80000	103.98028		51,324,000,000,000.00	6,580,000,000	3,290,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.27681			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.42025			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.75085			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.23476			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.26829			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.59155			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.50000	103.51251		7.50000	103.49157			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.09499			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.39450			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.12858			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.48000	100.42692		8.48000	100.40400			1,696,000,000,000.00	200,000,000	360,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.15679			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.55333			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.91823			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.53800	93.66165		8.53800	93.64014			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.03000	95.97286		8.03000	95.95211			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.06000	96.88903		8.06000	96.86789			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.76879			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.58000	104.52386		7.58000	104.50238			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.49000	109.38416		2.49000	109.78756			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.60000	102.04549		7.60000	102.02458			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	8.22500	101.29146		8.22500	101.26904			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.17000	110.45242		9.17000	110.42522			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.01134			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN021	On 28/02/2031	Spot Bond		9.26000	84.06829		9.26000	84.04726			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.01978			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.10278			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.12269			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.54399			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.13663			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.60982			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.12945			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond		0.00000	101.75428		0.00000	99.80020			0.00	0	0.00
SY1186	On 27/01/2015	Spot Bond	100.00000		98.91599	100.00000		98.64865			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.62077			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.55071			0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.43204			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.20589			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.18803			0.00	0	0.00
SY1208	On 21/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.06805			0.00	0	0.00
SY1212	On 20/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1213	On 27/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.91353			0.00	0	0.00
SY1214	On 28/01/2015	Spot Bond		0.00000	100.00000		0.00000	99.89636			0.00	0	0.00
SY1215	On 02/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.81014			0.00	0	0.00
SY1216	On 02/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.80991			0.00	0	0.00
SY1217	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.53461			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1218	On 21/04/2015	Spot Bond	100.00000	80.57395	100.00000	80.39648				4,350,000,000,000,000.00	43,500,000,000	43,500,000,000.00
SY1219	On 18/02/2015	Spot Bond	100.00000	93.35038	100.00000	93.11224				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.62000	107.79579	6.62000	107.77650				3,707,200,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.02000	109.76766	8.02000	109.74395				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	42.72160	100.00000	42.61810				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.00702				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.52646				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000	0.00000	101.01682				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.11273				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.58711				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.61652				0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.16860				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.89379				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.53000	101.52868	7.53000	101.50829				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.06028				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.06187				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.10614	7.83000	100.08491				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.05942				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.06139				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.06431				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.05942				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.06139				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	83.95420	7.16000	100.07777				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000	0.00000	100.06528				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.06496			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.07253			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.07151			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.00000		0.00000	100.10218			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.09870			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.05933			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.06187			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	100.11809		8.73000	100.04722			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.05910			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.06139			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.12000	100.97847		8.12000	100.28364			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.00943			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.01232			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.06543			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.06456			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.01529			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.07238			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.07206			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.02057			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.09676			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.09707			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.04811			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.00000		0.00000	101.24314			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000	0.00000	101.28506				0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.40000		103.46588	8.40000	106.47035				0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000	0.00000	101.13771				0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000	0.00000	101.19070				0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.31000		103.68586	8.31000	103.53872				0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
TH12A9	On 21/08/2019	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000	0.00000	101.39394				0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000	0.00000	101.25877				0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000	0.00000	101.52779				0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000	0.00000	101.37966				0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.00000	0.00000	102.06962				0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.00000	0.00000	101.86905				0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.01240				0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	5.84242		101.06155	5.82781				0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.30392			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.01116			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01199			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.01116			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.01199			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.01240			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01067			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01199			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01653			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.01653			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.01653			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.02313			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.02478			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.02272			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.05561			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.05766			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.05684			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.29000	103.95677		7.29000	103.93639			0.00	0	630,000,000.00
TL20	On 22/02/2020	Spot Bond	8.75000	88.62062		8.75000	88.57026			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	105.97500		10.00000	105.94800			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.33000	106.56090		7.33000	106.53971		387,024,000,000,000.00	52,800,000,000	5,820,000,000.00	
TN20	On 17/09/2020	Spot Bond	8.61000	112.00321		8.61000	111.97713		297,917,748,345,000.00	34,601,364,500	10,112,270,200.00	
TN20U	On 14/04/2020	Spot Bond	100.00000	0.94315		100.00000	0.94081			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN23	On 06/11/2023	Spot Bond	8.82000	114.22994		8.82000	114.20270			222,264,000,000,000.00	25,200,000,000	5,700,000,000.00
TN25	On 19/08/2025	Spot Bond	9.09500	106.75396		9.09500	106.72816			311,049,000,000,000.00	34,200,000,000	17,160,000,000.00
TN27	On 14/11/2027	Spot Bond	9.18000	99.61354		9.18000	99.58885			145,044,000,000,000.00	15,800,000,000	4,810,000,000.00
TN30	On 09/10/2030	Spot Bond	9.57500	110.46544		9.57500	110.43705			67,025,000,000,000.00	7,000,000,000	2,600,000,000.00
TN40	On 09/10/2040	Spot Bond	10.07500	109.26280		10.07500	109.23330			32,240,000,000,000.00	3,200,000,000	1,800,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.85187			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.23073			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.36311			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.39736			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.40089			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.56994			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.92051			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	101.39915			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.40659			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	105.97500		10.00000	105.94800			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.34714			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.35402			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.19581			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.20815			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.78606		10.00000	99.75935			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.79139		9.75000	99.76534			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.79556		100.00000	9.77029			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.75060			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.79644			0.00	400,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.82188			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.82696			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.96908			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.28173			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	10.77965		100.00000	10.75353			0.00	0	0.00
TSP156	On 22/01/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.73167			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond		0.00000	100.00000		0.00000	98.27018			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.21700			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.97376			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.72421			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.47748			0.00	0	10,000,000,000.00
TSP167	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	97.74124			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	97.47788			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond		0.00000	100.00000		0.00000	96.87201			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	100.00000		0.00000	96.67209			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	96.38243			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	96.07751			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond		0.00000	100.00000		0.00000	95.80269			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond		0.00000	100.00000		0.00000	97.91540			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	96.79539			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond		0.00000	100.00000		0.00000	94.74205			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond		0.00000	100.00000		0.00000	94.29469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	93.92426			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	100.00000	50.19026		100.00000	100.00000		1,500,000,000,000,000.00	15,000,000,000	15,000,000,000.00	
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.26711		100.00000	14.23254			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	82.76644		100.00000	82.57919			0.00	0	0.00
TWC072	On 21/01/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.89349			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.02223			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.00461			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.98698			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000	86.90476		100.00000	86.69834			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	106.65240			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	106.66801			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	106.57863			0.00	200,000,000	200,000,000.00
TWC082	On 20/04/2015	Spot Bond	100.00000	83.37989		100.00000	80.57395			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.10972			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	107.48555			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.01306			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	106.71911			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.33000	115.37294		8.33000	115.34694			0.00	0	100,000,000.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
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	8.09257		100.00000	8.07619			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000	7.90536		100.00000	7.88937			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.45559			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKC05	On 26/01/2015	Spot Bond	0.00000		100.00000		0.00000	102.15041			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.48893			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.53664			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.53870			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.49647			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.50950			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.59702		100.00000	7.58164			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.40981		100.00000	7.39481			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00022		100.00000	0.00022			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.67000		109.25671		6.67000	109.23691		133,400,000,000,000.00	20,000,000,000	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.79000		235.55825		1.79000	235.53316			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.48000		102.23130		6.48000	102.21355			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.90000		105.85254		6.90000	105.83270		64,860,000,000,000.00	9,400,000,000	4,700,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.20500		107.97157		7.20500	107.95045			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.42500		108.22076		7.42500	108.19897			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.47000		108.99577		7.47000	108.97369		40,338,000,000,000.00	5,400,000,000	2,700,000,000.00	
Z014	On 30/06/2015	Spot Bond	6.11000		97.42327		6.11000	97.40739			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.04000		95.71338		6.04000	95.69774			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.11000		97.40739		6.11000	97.39151			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.59500		73.79960		6.59500	73.78637			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		59.88531		100.00000	59.77169			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		31.69804		100.00000	31.63791			0.00	0	0.00

Total for j-Bonds : **1.37e+017** **14,627,166,900** **84 555 776 100.00**

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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Grand Total: 1.37e+017 24,627,232,091 '84 559 601 721.00