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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 02/02/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R		On 12/02/2015	Any day expiry		11.57880	11.57880	11.61150	11.61150		13.85	0.00	0	0.00
\$ / R	11.61	Call	On 12/02/2015	Any day expiry	91.71180	0.09171	116.70420	0.11670	91.712	13.92	0.00	0	5,000.00
\$ / R		On 16/02/2015	Any day expiry		11.58620	11.58620	11.61900	11.61900		13.17	0.00	0	1,405.00
\$ / R		On 17/02/2015	Any day expiry		11.58810	11.58810	11.62090	11.62090		13.18	0.00	0	681.00
\$ / R		On 25/02/2015	Any day expiry		11.60290	11.60290	11.63580	11.63580		12.92	0.00	0	2,671.00
\$ / R	10.80	Put	On 25/02/2015	Any day expiry	2.98630	0.00299	3.05570	0.00306	2.986	13.99	0.00	0	300.00
\$ / R	11.15	Put	On 25/02/2015	Any day expiry	16.45130	0.01645	13.64690	0.01365	16.451	12.32	0.00	0	250.00
\$ / R	11.60	Call	On 25/02/2015	Any day expiry	151.57940	0.15158	175.89540	0.17590	151.579	12.92	0.00	0	250.00
\$ / R	14.50	Call	On 25/02/2015	Any day expiry	0.73960	0.00074	0.50530	0.00051	0.740	31.53	0.00	0	300.00
\$ / R		On 26/02/2015	Any day expiry		11.60470	11.60470	11.63770	11.63770		12.92	0.00	0	0.00
\$ / R		On 27/02/2015	Any day expiry		11.60660	11.60660	11.63960	11.63960		12.93	0.00	0	1,140.00
\$ / R		On 12/03/2015	Any day expiry		11.63080	11.63080	11.66370	11.66370		13.12	0.00	0	340.00
\$ / R		On 16/03/2015	Foreign Exchange Future		11.63820	11.63820	11.67120	11.67120		13.05	464,538,753.00	39,915	1,176,112.00
\$ / R	10.10	Put	On 16/03/2015	Foreign Exchange Future	1.08070	0.00108	1.18780	0.00119	1.081	16.47	0.00	0	69,965.00
\$ / R	10.32	Put	On 16/03/2015	Foreign Exchange Future	2.12710	0.00213	2.35750	0.00236	2.127	15.44	0.00	0	24,155.00
\$ / R	10.51	Put	On 16/03/2015	Foreign Exchange Future	3.84950	0.00385	4.25950	0.00426	3.849	14.53	0.00	0	23,800.00
\$ / R	10.70	Put	On 16/03/2015	Foreign Exchange Future	6.61700	0.00662	6.93440	0.00693	6.617	13.48	0.00	0	50,000.00
\$ / R	10.75	Put	On 16/03/2015	Foreign Exchange Future	7.66210	0.00766	7.91970	0.00792	7.662	13.20	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	8.62740	0.00863	8.82090	0.00882	8.627	12.98	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	8.88840	0.00889	9.06380	0.00906	8.888	12.93	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	12.02420	0.01202	11.94570	0.01195	12.024	12.37	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	654.58070	0.65458	687.07900	0.68708	654.581	11.82	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	16.38070	0.01638	15.87900	0.01588	16.381	11.82	0.00	0	76,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	441.44560	0.44145	471.14030	0.47114	441.446	12.04	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	66.00920	0.06601	61.76430	0.06176	66.009	12.17	0.00	0	9,950.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Put	80.69810	0.08070	75.39600	0.07540	80.698	12.30	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	335.58450	0.33558	362.11690	0.36212	335.584	12.42	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	104.63090	0.10463	97.66910	0.09767	104.631	12.47	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	120.11390	0.12011	112.12400	0.11212	120.114	12.57	0.00	0	9,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	253.25390	0.25325	276.07230	0.27607	253.254	12.77	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	159.79230	0.15979	149.32690	0.14933	159.792	12.80	0.00	0	200.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	247.99230	0.24799	270.52690	0.27053	247.992	12.80	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	222.90190	0.22290	243.99780	0.24400	222.902	12.93	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	255.69370	0.25569	240.18650	0.24019	255.694	13.43	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	163.85270	0.16385	180.45300	0.18045	163.853	13.60	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	160.63890	0.16064	176.94510	0.17695	160.639	13.65	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.85	Call	134.51180	0.13451	148.30070	0.14830	134.512	14.14	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	121.97970	0.12198	134.47500	0.13447	121.980	14.41	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	391.42890	0.39143	370.67400	0.37067	391.429	14.47	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	100.56200	0.10056	110.71180	0.11071	100.562	14.96	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	462.36200	0.46236	439.51180	0.43951	462.362	14.96	0.00	0	800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	91.44620	0.09145	100.54810	0.10055	91.446	15.23	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	41.36440	0.04136	44.73620	0.04474	41.364	17.69	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	903.16440	0.90316	873.53620	0.87354	903.164	17.69	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	36.40260	0.03640	39.24230	0.03924	36.403	18.12	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	34.73670	0.03474	37.39840	0.03740	34.737	18.29	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	24.90680	0.02491	26.59880	0.02660	24.907	19.34	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	13.86900	0.01387	14.98050	0.01498	13.869	19.51	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	0.94170	0.00094	1.08880	0.00109	0.942	21.58	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry			11.65880	11.65880	11.69160	11.69160		13.12	0.00	0	2,853.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	12.42330	0.01242	12.53820	0.01254	12.423	12.54	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	26.63290	0.02663	26.97720	0.02698	26.633	11.65	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	44.00480	0.04400	40.91000	0.04091	44.005	11.86	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	255.50150	0.25550	276.70070	0.27670	255.502	13.02	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	180.11670	0.18012	194.27230	0.19427	180.117	13.93	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	0.86400	0.00086	1.08740	0.00109	0.864	22.67	0.00	0	300.00
\$ / R	On 01/04/2015	Any day expiry			11.66810	11.66810	11.70090	11.70090		13.05	0.00	0	0.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	58.45970	0.05846	54.45100	0.05445	58.460	11.92	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	99.33220	0.09933	105.35100	0.10535	99.332	15.96	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry			11.71780	11.71780	11.75090	11.75090		13.24	0.00	0	2,700.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	20.89730	0.02090	19.40480	0.01940	20.897	11.67	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	66.96340	0.06696	61.03780	0.06104	66.963	11.68	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	211.72420	0.21172	221.40420	0.22140	211.724	14.63	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	22.32600	0.02233	21.53990	0.02154	22.326	28.58	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry			11.77220	11.77220	11.80580	11.80580		13.55	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	33.91330	0.03391	32.54930	0.03255	33.913	11.85	0.00	0	300.00

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\$ / R	On 27/05/2015	Any day expiry	10.94	Put	50.24580	0.05025	48.05770	0.04806	50.246	11.81	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	85.97000	0.08597	81.95270	0.08195	85.970	11.74	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	313.82090	0.31382	325.25620	0.32526	313.821	14.19	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	231.58240	0.23158	238.96590	0.23897	231.582	15.50	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	41.04440	0.04104	42.24110	0.04224	41.044	29.01	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry			11.79670	11.79670	11.83050	11.83050		13.76	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			11.80240	11.80240	11.83620	11.83620		13.78	15,154,281.60	1,284	99,754.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	34.37960	0.03438	33.21320	0.03321	34.380	12.00	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	36.30700	0.03631	35.05570	0.03506	36.307	11.99	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	41.51380	0.04151	40.03010	0.04003	41.514	11.98	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	65.48750	0.06549	62.90920	0.06291	65.488	11.92	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	68.71670	0.06872	65.98970	0.06599	68.717	11.91	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.40	Put	180.36480	0.18036	168.57460	0.16857	180.365	12.49	0.00	0	1,800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	537.54630	0.53755	557.98480	0.55798	537.546	12.75	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	526.75890	0.52676	546.80280	0.54680	526.759	12.81	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	224.35890	0.22436	210.60280	0.21060	224.359	12.81	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	475.82660	0.47583	493.92190	0.49392	475.827	13.13	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	452.18820	0.45219	469.32250	0.46932	452.188	13.29	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	247.69640	0.24770	254.05650	0.25406	247.696	15.82	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	200.43200	0.20043	204.73630	0.20474	200.432	16.86	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	189.80150	0.18980	193.61730	0.19362	189.802	17.14	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	145.33910	0.14534	147.17190	0.14717	145.339	18.59	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	124.43300	0.12443	125.93030	0.12593	124.433	19.36	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	106.33240	0.10633	107.24250	0.10724	106.332	20.21	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			11.82880	11.82880	11.86290	11.86290		13.96	0.00	0	1,636.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	46.82120	0.04682	45.68690	0.04569	46.821	11.98	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	105.41860	0.10542	100.13960	0.10014	105.419	11.93	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	245.37830	0.24538	250.38630	0.25039	245.378	16.40	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	53.32090	0.05332	53.77640	0.05378	53.321	28.75	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry			11.89100	11.89100	11.92570	11.92570		14.10	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	57.69640	0.05770	56.57960	0.05658	57.696	11.95	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	120.26510	0.12027	116.34850	0.11635	120.265	11.93	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	264.94430	0.26494	268.34330	0.26834	264.944	17.15	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	69.22560	0.06923	72.67470	0.07267	69.226	28.19	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			11.94610	11.94610	11.98120	11.98120		14.25	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	67.66970	0.06767	65.48280	0.06548	67.670	12.00	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	135.23000	0.13523	130.15100	0.13015	135.230	12.09	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	273.87800	0.27388	278.53630	0.27854	273.878	17.81	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	78.38980	0.07839	81.00480	0.08100	78.390	27.91	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			11.97270	11.97270	12.00800	12.00800		14.21	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			11.98030	11.98030	12.01560	12.01560		14.37	11,441,186.50	955	24,050.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	50.33970	0.05034	49.73380	0.04973	50.340	12.44	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,433.74780	1.43375	1,468.31450	1.46831	1,433.748	12.35	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	103.97240	0.10397	100.18360	0.10018	103.972	12.05	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,088.39160	1.08839	1,119.60790	1.11961	1,088.392	12.06	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	108.09160	0.10809	104.00790	0.10401	108.092	12.06	0.00	0	49,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	155.88900	0.15589	148.38460	0.14838	155.889	12.17	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	181.53640	0.18154	172.22690	0.17223	181.536	12.22	0.00	0	50,000.00

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\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	261.92470	0.26192	248.40330	0.24840	261.925	12.63	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	281.28130	0.28128	267.03650	0.26704	281.281	12.77	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	528.53490	0.52853	541.70570	0.54171	528.535	14.37	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	389.76710	0.38977	398.60940	0.39861	389.767	16.09	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	289.20250	0.28920	295.33760	0.29534	289.203	17.93	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	244.98840	0.24499	250.10100	0.25010	244.988	18.97	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	188.17520	0.18818	192.10930	0.19211	188.175	20.70	0.00	0	115,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	167.88520	0.16789	171.42490	0.17142	167.885	21.57	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	160.21550	0.16022	163.79940	0.16380	160.215	22.73	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.00690	12.00690	12.04240	12.04240		14.34	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	76.29270	0.07629	74.92020	0.07492	76.293	11.98	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	148.04390	0.14804	141.30840	0.14131	148.044	12.17	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	221.77210	0.22177	212.18510	0.21219	221.772	12.30	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	281.72870	0.28173	289.00480	0.28900	281.729	18.46	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	205.16310	0.20516	210.53020	0.21053	205.163	20.53	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	88.40570	0.08841	93.34000	0.09334	88.406	27.43	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.06390	12.06390	12.09990	12.09990		14.45	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	86.17810	0.08618	82.97600	0.08298	86.178	12.09	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	159.01770	0.15902	150.42780	0.15043	159.018	12.24	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	288.16500	0.28817	297.91270	0.29791	288.165	19.01	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	102.46610	0.10247	113.93270	0.11393	102.466	27.05	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.11650	12.11650	12.15250	12.15250		14.59	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	93.56570	0.09357	90.99920	0.09100	93.566	12.11	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	166.42610	0.16643	158.15900	0.15816	166.426	12.23	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	297.38820	0.29739	306.60790	0.30661	297.388	19.66	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	105.06700	0.10507	110.28420	0.11028	105.067	27.12	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.14080	12.14080	12.17690	12.17690		14.73	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.14640	12.14640	12.18250	12.18250		14.73	0.00	0	38,642.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	119.57030	0.11957	116.94500	0.11694	119.570	11.97	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,315.97030	1.31597	1,349.44500	1.34945	1,315.970	11.97	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,277.40170	1.27740	1,307.05670	1.30706	1,277.402	12.03	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,130.38490	1.13038	1,158.02810	1.15803	1,130.385	12.27	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	995.45340	0.99545	1,020.89490	1.02089	995.453	12.50	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	336.14750	0.33615	318.56300	0.31856	336.148	12.89	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	444.70840	0.44471	455.56870	0.45557	444.708	17.28	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	426.86950	0.42687	437.39080	0.43739	426.869	17.57	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	410.25340	0.41025	420.46230	0.42046	410.253	17.86	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	373.84270	0.37384	383.93510	0.38394	373.843	18.52	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	271.69940	0.27170	279.72910	0.27973	271.699	20.95	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry			12.16510	12.16510	12.20120	12.20120		14.72	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	99.68290	0.09968	98.45100	0.09845	99.683	12.13	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	171.03850	0.17104	163.51850	0.16352	171.038	12.18	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	304.99550	0.30500	313.18970	0.31319	304.995	20.33	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	103.71540	0.10372	109.92370	0.10992	103.715	26.93	0.00	0	300.00
\$ / R	On 11/03/2016	Any day expiry			12.31960	12.31960	12.35540	12.35540		15.14	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.32550	12.32550	12.36130	12.36130		15.27	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.49550	12.49550	12.53020	12.53020		15.63	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.50330	12.50330	12.53800	12.53800		15.63	0.00	0	0.00

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 15/09/2016		Any day expiry	12.68700	12.68700		12.72060	12.72060		15.97	0.00	0	259.00
\$ / R	On 19/09/2016		Foreign Exchange Future	12.69480	12.69480		12.72840	12.72840		15.97	0.00	0	0.00
\$ / R	On 14/12/2016		Any day expiry	12.86290	12.86290		12.89540	12.89540		16.14	0.00	0	251.00
\$ / R	On 19/12/2016		Foreign Exchange Future	12.87260	12.87260		12.90510	12.90510		16.14	0.00	0	0.00
\$ / R MAXI	On 16/03/2015		Foreign Exchange Future	11.63820	11.63820		11.67120	11.67120		13.05	197,849.40	17	1,911.00
\$ / R MAXI	On 16/03/2015	11.28	Call	41,887.76850	0.41888	44,802.33930	0.44802	41,887.769		12.12	0.00	0	420.00
\$ / R MAXI	On 12/06/2015		Foreign Exchange Future	11.80240	11.80240		11.83620	11.83620		13.78	0.00	0	213.00
\$ / R MAXI	On 14/09/2015		Foreign Exchange Future	11.98030	11.98030		12.01560	12.01560		14.37	119,803.00	10	145.00
\$ / R MAXI	On 11/12/2015		Foreign Exchange Future	12.14640	12.14640		12.18250	12.18250		14.73	0.00	0	0.00
£ / R	On 16/03/2015		Foreign Exchange Future	17.52730	17.52730		17.53350	17.53350		12.51	70,109.20	4	33,509.00
£ / R	On 16/03/2015	16.72	Put	34.19050	0.03419	35.28800	0.03529	34.191		11.26	0.00	0	25,000.00
£ / R	On 16/03/2015	17.00	Put	86.56660	0.08657	89.73590	0.08974	86.567		11.68	0.00	0	5,592.00
£ / R	On 16/03/2015	18.43	Call	73.10010	0.07310	77.67840	0.07768	73.100		14.66	0.00	0	7,500.00
£ / R	On 16/03/2015	19.00	Call	28.99310	0.02899	29.07580	0.02908	28.993		15.89	0.00	0	570.00
£ / R	On 16/03/2015	19.25	Call	19.47820	0.01948	18.75360	0.01875	19.478		16.42	0.00	0	5,000.00
£ / R	On 16/03/2015	19.64	Call	11.44320	0.01144	11.09240	0.01109	11.443		17.45	0.00	0	21,000.00
£ / R	On 12/06/2015		Foreign Exchange Future	17.76370	17.76370		17.77050	17.77050		13.66	1,829,661.10	103	6,360.00
£ / R	On 14/09/2015		Foreign Exchange Future	18.02230	18.02230		18.03020	18.03020		14.28	0.00	0	1,045.00
£ / R	On 11/12/2015		Foreign Exchange Future	18.26690	18.26690		18.27590	18.27590		14.55	0.00	0	0.00
¥ / R	On 16/03/2015		Foreign Exchange Future	0.09907	0.09907		0.09922	0.09922		17.46	324,553.32	3,276	555.00
¥ / R	On 12/06/2015		Foreign Exchange Future	0.10058	0.10058		0.10074	0.10074		16.20	0.00	0	13,998.00
¥ / R	On 14/09/2015		Foreign Exchange Future	0.10226	0.10226		0.10242	0.10242		15.89	0.00	0	0.00
€ / R	On 06/02/2015		Any day expiry	13.11050	13.11050		13.11120	13.11120		15.28	0.00	0	0.00
€ / R	On 06/02/2015	12.87	Call	259.84490	0.25984	270.39300	0.27039	259.845		17.47	0.00	0	5,000.00
€ / R	On 12/02/2015		Any day expiry	13.12380	13.12380		13.12430	13.12430		14.11	0.00	0	0.00
€ / R	On 12/02/2015	13.17	Call	102.16530	0.10217	112.40020	0.11240	102.165		14.27	0.00	0	4,000.00
€ / R	On 23/02/2015		Any day expiry	13.14770	13.14770		13.14850	13.14850		12.96	0.00	0	0.00
€ / R	On 23/02/2015	14.41	Call	7.97840	0.00798	7.01790	0.00702	7.978		20.40	0.00	0	2,000.00
€ / R	On 23/02/2015	14.41	Put	1,270.27840	1.27028	1,268.51790	1.26852	1,270.278		20.40	0.00	0	2,000.00
€ / R	On 16/03/2015		Foreign Exchange Future	13.19490	13.19490		13.19550	13.19550		13.11	22,233,406.50	1,685	95,859.00
€ / R	On 16/03/2015	12.45	Put	22.73630	0.02274	21.16790	0.02117	22.736		12.71	0.00	0	15,500.00
€ / R	On 16/03/2015	12.85	Call	437.80990	0.43781	437.60380	0.43760	437.810		12.74	0.00	0	35,000.00
€ / R	On 16/03/2015	13.00	Put	144.20150	0.14420	145.02290	0.14502	144.201		12.90	0.00	0	10,000.00
€ / R	On 16/03/2015	13.40	Put	367.28440	0.36728	368.69730	0.36870	367.284		13.98	0.00	0	35,000.00
€ / R	On 16/03/2015	13.80	Put	685.62390	0.68562	683.94120	0.68394	685.624		15.73	0.00	0	15,000.00
€ / R	On 16/03/2015	14.00	Put	863.58090	0.86358	860.86690	0.86087	863.581		16.67	0.00	0	12,800.00
€ / R	On 16/03/2015	14.02	Put	881.82160	0.88182	879.02430	0.87902	881.822		16.77	0.00	0	8,500.00
€ / R	On 16/03/2015	14.25	Put	1,095.61430	1.09561	1,092.14660	1.09215	1,095.614		17.88	0.00	0	20,000.00
€ / R	On 16/03/2015	15.00	Call	14.79600	0.01480	11.45130	0.01145	14.796		21.13	0.00	0	713.00
€ / R	On 16/03/2015	15.05	Call	13.91090	0.01391	10.60080	0.01060	13.911		21.33	0.00	0	14,500.00
€ / R	On 16/03/2015	15.25	Call	10.97950	0.01098	7.84890	0.00785	10.980		22.15	0.00	0	7,000.00
€ / R	On 16/03/2015	15.28	Call	10.61110	0.01061	7.51160	0.00751	10.611		22.27	0.00	0	5,700.00
€ / R	On 16/03/2015	15.31	Call	10.25870	0.01026	7.19060	0.00719	10.259		22.39	0.00	0	8,500.00
€ / R	On 16/03/2015	15.32	Call	10.14440	0.01014	7.08730	0.00709	10.144		22.43	0.00	0	20,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	9.70460		0.00970		6.69080	0.00669	9.705	22.59	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	8.35020		0.00835		5.49300	0.00549	8.350	23.16	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			13.36840		13.36840		13.36900	13.36900		13.54	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	172.74640		0.17275		168.60750	0.16861	172.746	17.13	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.39380		13.39380		13.39430	13.39430		13.70	14,384,941.20	1,074	69,181.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	119.09290		0.11909		118.18140	0.11818	119.093	12.29	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	439.99750		0.44000		438.42980	0.43843	439.998	13.70	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	314.87420		0.31487		312.31340	0.31231	314.874	14.96	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	107.52050		0.10752		103.02170	0.10302	107.520	19.98	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.61520		13.61520		13.61680	13.61680		13.99	0.00	0	6,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.82860		13.82860		13.83080	13.83080		14.42	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	779.51510		0.77952		773.99030	0.77399	779.515	14.55	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	281.05800		0.28106		282.85570	0.28286	281.058	20.80	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			583.30700		583.30700		585.15900	585.15900			0.00	0	0.00
AL12	On 07/05/2015	Index Future			592.39000		592.39000		594.29100	594.29100			0.00	0	0.00
AL37	On 05/02/2015	Index Future			461.72500		461.72500		462.70800	462.70800			0.00	0	4.00
AL37	On 07/05/2015	Index Future			468.91500		468.91500		469.92900	469.92900			0.00	0	116.00
AL37	On 06/08/2015	Index Future			476.76300		476.76300		477.80700	477.80700			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			559.90900		559.90900		561.58000	561.58000			0.00	0	2.00
AL7T	On 07/05/2015	Index Future			568.62900		568.62900		570.34300	570.34300			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			578.14500		578.14500		579.90500	579.90500			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			511.26600		511.26600		512.59400	512.59400			4,376,436,960.00	856	98.00
ALBI	On 07/05/2015	Index Future			519.22800		519.22800		520.59400	520.59400			2,419,602,480.00	466	609.00
ALBI	On 06/08/2015	Index Future			527.91800		527.91800		529.32100	529.32100			0.00	0	0.00
ALBI	On 05/11/2015	Index Future			537.33400		537.33400		538.77800	538.77800			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.06690		9.06690		9.01400	9.01400		17.75	6,210,826.50	685	9,101.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	185.33970		0.18534		205.49150	0.20549	185.340	17.77	0.00	0	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	435.02800		0.43503		470.73270	0.47073	435.028	18.52	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	47.65040		0.04765		37.99560	0.03800	47.650	19.23	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	13.18030		0.01318		10.23940	0.01024	13.180	20.74	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.14510		9.14510		9.09180	9.09180		15.47	823,059.00	90	10,245.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	133.68140		0.13368		139.08800	0.13909	133.681	15.24	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	334.25130		0.33425		298.94230	0.29894	334.251	15.47	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	172.25020		0.17225		149.02460	0.14902	172.250	16.61	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.23250		9.23250		9.17850	9.17850		14.34	0.00	0	750.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.31710		9.31710		9.26210	9.26210		14.23	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.23590		9.23590		9.14180	9.14180		18.10	0.00	0	140.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.35750		9.35750		9.26240	9.26240		14.44	0.00	0	0.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			142.76200		142.76200		157.54470	157.54470			0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAGE	On 02/03/2015	Can-Do Future	814.01000		814.01000		988.75000	988.75000			0.00	0	30.00
CHF / R	On 16/03/2015	Foreign Exchange Future	12.55950		12.55950		12.59130	12.59130		16.00	0.00	0	3,031.00
CHF / R	On 12/06/2015	Foreign Exchange Future	12.78710		12.78710		12.81650	12.81650		15.87	3,107,265.30	243	6,502.00
CNH / R	On 16/03/2015	Foreign Exchange Future	1.84570		1.84570		1.84700	1.84700		13.47	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future	1.85440		1.85440		1.85620	1.85620		13.31	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	123.04181		123.04181		123.05486	123.05486			0.00	0	0.00
EL28	On 07/05/2015	Bond Future	123.46944		123.46944		123.47600	123.47600			0.00	0	0.00
EL28	On 06/08/2015	Bond Future	125.56944		125.56944		125.57812	125.57812			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	8.61374		92.82038		8.57941	93.11229			0.00	0	6,576.00
ES33	On 07/05/2015	Bond Future	8.67426		90.47934		8.63866	90.77810			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future	8.72359		92.01113		8.68676	92.31659			0.00	0	0.00
ES33	On 05/11/2015	Bond Future	8.76234		89.84842		8.72425	90.16116			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	506.36900		506.36900		507.63200	507.63200			1,220,349,290.00	241	216.00
GOVI	On 07/05/2015	GOVI	514.25400		514.25400		515.55400	515.55400			817,663,860.00	159	299.00
GOVI	On 06/08/2015	GOVI	522.86100		522.86100		524.19700	524.19700			151,629,690.00	29	29.00
GOVI	On 05/11/2015	GOVI	532.18700		532.18700		533.56200	533.56200			0.00	0	0.00
I2025	On 05/02/2015	Bond Future	117.99563		117.99563		117.84977	117.84977			0.00	0	16.00
I2025	On 07/05/2015	Bond Future	119.84376		119.84376		119.69869	119.69869			0.00	0	16.00
I2025	On 06/08/2015	Bond Future	120.70589		120.70589		121.69767	121.69767			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

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 05/02/2015	Bond Future	124.03136		124.03136		124.04573	124.04573			522,792,182.40	4,215	480.00
I2038	On 07/05/2015	Bond Future	125.97410		125.97410		125.99186	125.99186			537,783,432.90	4,269	3,261.00
I2038	On 06/08/2015	Bond Future	126.79346		126.79346		128.09317	128.09317			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 05/02/2015	Bond Future	126.48946		126.48946		126.50406	126.50406			0.00	0	5,740.00
I2046	On 07/05/2015	Bond Future	127.10993		127.10993		127.12027	127.12027			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future	129.27176		129.27176		129.28398	129.28398			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	134.00750		134.00750		134.02266	134.02266			38,594,160.00	288	2,177.00
I2050	On 07/05/2015	Bond Future	136.10660		136.10660		136.12559	136.12559			39,198,700.80	288	2,753.00
I2050	On 06/08/2015	Bond Future	136.94869		136.94869		136.95579	136.95579			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	223.33200		223.33200		223.36600	223.36600			80,399,520.00	36	445.00
IGOV	On 07/05/2015	Index Future	226.82900		226.82900		226.87000	226.87000			40,829,220.00	18	731.00
IGOV	On 06/08/2015	Index Future	230.64300		230.64300		230.69100	230.69100			0.00	0	0.00
IGOV	On 05/11/2015	Index Future	234.77500		234.77500		234.83000	234.83000			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	604.86000		604.86000		604.87800	604.87800			0.00	0	159.00
ILBI	On 07/05/2015	Index Future	614.60600		614.60600		614.63200	614.63200			0.00	0	0.00
ILBI	On 06/08/2015	Index Future	624.78300		624.78300		624.81100	624.81100			0.00	0	0.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.10000		93.90000		6.09000	93.91000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.06000		93.94000		6.03000	93.97000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.02000		93.98000		5.99000	94.01000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future	5.99000		94.01000		5.96000	94.04000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	5.98000		94.02000		5.96000	94.04000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	5.98000		94.02000		5.95000	94.05000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.00000		94.00000		5.96000	94.04000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.08000		93.92000		6.02000	93.98000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.20000		93.80000		6.12000	93.88000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	6.31000		93.69000		6.24000	93.76000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	6.44000		93.56000		6.37000	93.63000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	6.54000		93.46000		6.47000	93.53000			0.00	0	0.00
KES / R	On 16/03/2015	Foreign Exchange Future	0.12590		0.12590		0.12650	0.12650			0.00	0	8.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12520		0.12520		0.12500	0.12500			0.00	0	144.00
NGN / R	On 16/03/2015	Foreign Exchange Future	0.05660		0.05660		0.05670	0.05670		21.17	0.00	0	10,840.00
NGN / R	On 11/12/2015	Foreign Exchange Future	0.04960		0.04960		0.04940	0.04940			0.00	0	70,294.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future	1.13380		1.13380		1.13060	1.13060			0.00	0	358.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future	1.13480		1.13480		1.13160	1.13160			0.00	0	250.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future	1.13650		1.13650		1.13330	1.13330			0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future	1.13850		1.13850		1.13530	1.13530			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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			7.16198		127.82913		7.12228	128.19791		6.93	2,029,926,584.40	15,880	18,492.00
R186	On 05/02/2015	Bond Future	8.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.60	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	8.05	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.60	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	9.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.60	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			7.19240		129.82071		7.15094	130.19852		7.17	2,315,222,542.14	17,834	27,653.00
R186	On 07/05/2015	Bond Future	7.40	Put	1,130.78000		1.13078	1,034.22000	1.03422		1,130.780	7.37	0.00	0	4,350.00
R186	On 07/05/2015	Bond Future	7.45	Put	986.18000		0.98618	900.64000	0.90064		986.180	7.39	0.00	0	4,400.00
R186	On 07/05/2015	Bond Future	7.50	Put	856.46000		0.85646	781.12000	0.78112		856.460	7.42	0.00	0	4,350.00
R186	On 07/05/2015	Bond Future	7.80	Put	335.13000		0.33513	304.00000	0.30400		335.130	7.56	0.00	0	300.00
R186	On 06/08/2015	Bond Future			7.20706		126.71877		7.16387	127.10530		7.24	0.00	0	0.00
R186	On 06/08/2015	Bond Future	8.90	Put	40.16000		0.04016	36.47000	0.03647		40.160	7.73	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			7.20515		128.96109		7.16016	129.35709		7.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	103.28000		0.10328	94.61000	0.09461		103.280	7.48	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			286.03500		286.03500		286.06919	286.06919			0.00	0	0.00
R197	On 07/05/2015	Bond Future			290.51538		290.51538		290.55733	290.55733			0.00	0	888.00
R197	On 06/08/2015	Bond Future			289.34922		289.34922		289.34951	289.34951			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			235.83330		235.83330		235.86125	235.86125			38,912,494.50	165	58.00
R202	On 07/05/2015	Bond Future			239.52714		239.52714		239.56173	239.56173			39,521,978.10	165	50,926.00
R202	On 06/08/2015	Bond Future			240.35684		240.35684		240.37078	240.37078			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 05/02/2015	Bond Future			6.91199		108.59175		6.85221	108.96857		5.21	148,879,289.25	1,371	6,873.00
R2023	On 07/05/2015	Bond Future			6.93647		106.36023		6.87372	106.74564		5.53	145,819,875.33	1,371	7,963.00
R2023	On 06/08/2015	Bond Future			6.94123		108.16049		6.87541	108.55435		5.35	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	2.90000		0.00290	2.34000	0.00234		2.900	5.74	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			6.28642		107.99192		6.24135	108.10136		1.71	29,265,810.32	271	9,989.00
R203	On 05/02/2015	Bond Future	7.69	Call	3,337.34000		3.33734	3,446.78000	3.44678		3,337.340	1.90	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.28356		105.50851		6.23199	105.62236		1.72	29,436,874.29	279	4,964.00
R203	On 06/08/2015	Bond Future			6.21214		107.29471		6.15288	107.41239		1.56	0.00	0	0.00
R203	On 05/11/2015	Bond Future			6.06247		105.02316		5.99348	105.14512		1.44	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	7.51223	104.55780		7.47259	104.92204			537,427,092.00	5,140	1,918.00
R2030	On 07/05/2015		Bond Future	7.54837	106.18676		7.50725	106.55943			545,799,946.40	5,140	5,625.00
R2030	On 06/08/2015		Bond Future	7.57255	103.97517		7.52999	104.35591			0.00	0	0.00
R2030	On 31/01/2030		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 05/02/2015		Bond Future	7.68735	108.30854		7.65275	108.64833			0.00	0	15.00
R2032	On 07/05/2015		Bond Future	7.72478	105.84129		7.68891	106.18916			0.00	0	15.00
R2032	On 06/08/2015		Bond Future	7.75020	107.63347		7.71312	107.98912			0.00	0	0.00
R2032	On 05/11/2015		Bond Future	7.76336	105.37980		7.72504	105.74388			0.00	0	0.00
R2032	On 31/03/2032		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 05/02/2015		Bond Future	7.77224	107.84101		7.73763	108.22506			944,579,406.59	8,759	21,746.00
R2037	On 07/05/2015		Bond Future	7.80929	109.52112		7.77351	109.91404			959,295,490.08	8,759	32,860.00
R2037	On 06/08/2015		Bond Future	7.83631	107.11530		7.79940	107.51687			0.00	0	0.00
R2037	On 05/11/2015		Bond Future	7.84896	109.01155		7.81095	109.42237			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	6.48162	106.22066		6.43169	106.39425		2.67	56,084,508.48	528	7,797.00
R204	On 07/05/2015		Bond Future	6.49772	107.87554		6.44294	108.05463		2.63	161,597,558.92	1,498	8,932.00
R204	On 06/08/2015		Bond Future	6.47396	105.66384		6.41388	105.84785		2.60	0.00	0	0.00
R204	On 06/08/2015	8.41	Put	1.72000	0.00172		1.40000	0.00140	1.720	2.82	0.00	0	699.00
R204	On 05/11/2015		Bond Future	6.40355	107.53340		6.33736	107.72283		2.48	0.00	0	0.00
R204	On 21/12/2018		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 05/02/2015		Bond Future	7.85716	110.38230		7.83255	110.68605			644,853,396.60	5,842	100.00
R2044	On 07/05/2015		Bond Future	7.89307	112.10197		7.86761	112.41338			654,899,708.74	5,842	9,492.00
R2044	On 06/08/2015		Bond Future	7.91975	109.61465		7.89350	109.93324			0.00	0	0.00
R2044	On 05/11/2015		Bond Future	7.93315	111.55508		7.90611	111.88165			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	7.84715	114.53390		7.82253	114.84998			0.00	0	24,340.00
R2048	On 07/05/2015		Bond Future	7.87940	111.88879		7.85397	112.21263			0.00	0	12,730.00
R2048	On 06/08/2015		Bond Future	7.90224	113.78267		7.87605	114.11402			0.00	0	0.00
R2048	On 05/11/2015		Bond Future	7.91703	111.36059		7.89006	111.70021			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	6.61686	103.13950		6.56200	103.37102		3.51	662,568,148.00	6,424	15,242.00
R207	On 07/05/2015		Bond Future	6.64040	104.74640		6.58140	104.98417		3.46	747,156,071.20	7,133	26,987.00
R207	On 07/05/2015	7.73	Call	4,282.87000	4.28287		4,518.71000	4.51871	4,282.870	3.74	0.00	0	66.00
R207	On 06/08/2015		Bond Future	6.63317	102.87581		6.56972	103.11946		3.43	0.00	0	0.00
R207	On 06/08/2015	7.46	Call	3,270.64000	3.27064		3,491.43000	3.49143	3,270.640	3.69	0.00	0	70.00
R207	On 05/11/2015		Bond Future	6.58787	104.69626		6.51957	104.94633		3.30	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 05/11/2015	Bond Future	7.43	Call	3,313.13000	3.31313	3,527.94000	3.52794	3,313.130	3.54	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			6.74682	102.47107	6.69199	102.74339		4.25	1,014,258,650.86	9,898	14,724.00
R208	On 07/05/2015	Bond Future			6.77013	100.66829	6.71192	100.94742		4.42	997,421,417.32	9,908	56,730.00
R208	On 06/08/2015	Bond Future			6.76895	102.37272	6.70721	102.65841		4.25	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	2.02000	0.00202	1.65000	0.00165	2.020	4.57	0.00	0	198.00
R208	On 05/11/2015	Bond Future			6.74211	100.78161	6.67654	101.07445		4.24	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	40.09000	0.04009	34.23000	0.03423	40.090	4.56	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
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 05/02/2015	Bond Future			7.71706	87.09843	7.68241	87.41667		10.88	11,322,795.90	130	11,690.00
R209	On 07/05/2015	Bond Future			7.74986	85.30790	7.71410	85.63339		11.81	11,090,027.00	130	4,783.00
R209	On 06/08/2015	Bond Future			7.77220	86.75241	7.73541	87.08482		11.59	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	19.82000	0.01982	18.62000	0.01862	19.820	12.31	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			7.78396	85.13711	7.74610	85.47724		11.80	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 05/02/2015	Bond Future			175.87880	175.87880	175.89975	175.89975			14,422,061.60	82	0.00
R210	On 07/05/2015	Bond Future			176.57091	176.57091	176.58458	176.58458			14,478,814.62	82	618.00
R210	On 06/08/2015	Bond Future			179.57384	179.57384	179.59043	179.59043			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			130.33685	130.33685	130.35326	130.35326			0.00	0	0.00
R211	On 07/05/2015	Bond Future			132.37833	132.37833	132.39838	132.39838			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			132.99718	132.99718	134.59866	134.59866			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			136.00886	136.00886	136.02494	136.02494			4,352,283.52	32	1,621.00
R212	On 07/05/2015	Bond Future			138.13914	138.13914	138.15904	138.15904			4,420,452.48	32	1,190.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 06/08/2015	Bond Future		138.69662	138.69662		140.45219	140.45219			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		7.55722	98.01462		7.52260	98.32266		9.11	882,131.58	9	15,818.00
R213	On 07/05/2015	Bond Future		7.58967	95.99794		7.55381	96.31329		9.87	863,981.46	9	2,293.00
R213	On 06/08/2015	Bond Future		7.61033	97.62289		7.57328	97.94525		9.66	0.00	0	0.00
R213	On 05/11/2015	Bond Future		7.62112	95.80178		7.58283	96.13187		9.78	0.00	0	0.00
R213	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 05/02/2015	Bond Future		7.76707	88.84900		7.73743	89.14195		11.70	5,952,883.00	67	9,584.00
R214	On 07/05/2015	Bond Future		7.79791	86.94268		7.76734	87.24250		12.72	5,825,159.56	67	5,983.00
R214	On 06/08/2015	Bond Future		7.81917	88.41439		7.78774	88.72072		12.50	0.00	0	0.00
R214	On 05/11/2015	Bond Future		7.83234	86.68385		7.80001	86.99751		12.74	0.00	0	0.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 16/03/2015	Foreign Exchange Future		20,679.63000	20,679.63000		20,697.43000	20,697.43000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future		4.74930	4.74930		4.76350	4.76350		13.49	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future		4.73740	4.73740		4.75160	4.75160		11.75	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future		1.73810	1.73810		1.75350	1.75350			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future		1.68480	1.68480		1.71070	1.71070			0.00	0	0.00

**Total for Derivatives :** **23,562,252,625.96**    **173,053**    **4186467.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.68414			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.53500	103.13085		6.53500	103.11271			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.86939			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		7.62000	109.21333		7.62000	109.19077			0.00	0	500,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	100.42546			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		8.16000	109.28768		8.16000	109.26367			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond		10.00000	105.25400		10.00000	105.22600			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	101.58334			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.67823			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB013	On 21/11/2018	Spot Bond		8.48500	101.11554		8.48500	101.09233			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond		100.00000	11.36623		100.00000	11.33870			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond		10.84000	102.27078		10.84000	102.24096			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond		100.00000	0.01444		100.00000	0.00916			0.00	0	0.00
AB017U	On 05/02/2015	Spot Bond		100.00000	100.00000		100.00000	99.72678			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		6.65500	103.11000		6.65500	103.09138			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.53026			0.00	0	300,000,000.00
AB09	On 03/05/2017	Spot Bond		7.89000	107.46603		7.89000	107.44307			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond		10.00000	106.33600		10.00000	106.30800			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.35000	125.90271		2.35000	272.67079			770,800,000,000.00	328,000,000	634,000,000.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.60213			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.47113			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.01818			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.05813			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	101.08464			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	98.48249			0.00	0	2,500,000,000.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.30915			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.98745			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	92.67007		100.00000	92.43898			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.09000	173.53245		2.09000	173.52253			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	163.85246		2.76000	163.84018			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.17000	174.69044		2.17000	174.68010			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.82000	186.71042		1.82000	186.70113			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN33	On 29/01/2018	Spot Bond	7.23625	81.20019		7.23625	81.18465			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.23625	81.20019		7.23625	81.18465			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	100.95852			0.00	200,000,000	50,000,000.00
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	100.59887			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.45451			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
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	100.73849			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.82500	109.20532		6.82500	109.18507			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.42185			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	2.68000	94.10414		2.68000	108.09270			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.45000	102.59006		2.45000	161.89289			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.31000	117.89742		2.31000	216.20683			462,000,000,000.00	200,000,000	600,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		8.46000	99.28368		8.46000	99.26096			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	101.74901			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	94.21000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	103.50000			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	107.38069		9.63000	107.35294			0.00	0	0.00
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		8.52500	115.87582		8.52500	115.84924			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		7.86500	97.00573		7.86500	96.98518			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		8.62000	115.10901		8.62000	115.08232			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.20192			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.04356			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.39000	110.64103		7.39000	110.61885			435,271,000,000.00	58,900,000	1,681,800,000.00
ABS11	On 09/04/2021	Spot Bond	7.87000	110.57584		7.87000	110.55239			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.69500	102.55111		6.69500	102.53259			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	7.95000	102.53576		7.95000	102.51379			332,310,000,000.00	41,800,000	807,300,000.00
ABS7	On 11/09/2026	Spot Bond	8.72000	104.13548		8.72000	104.11093			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.01500	106.11015		7.01500	106.08995			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.16000	218.18844		2.16000	276.42841			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.99000	126.06492		1.99000	128.86959			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.22500	129.05308		2.22500	131.63733			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00669		100.00000	0.00667			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	89.26087		100.00000	89.04578			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	10.98500	106.73708		10.98500	106.70555			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.10806			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.17701		100.00000	6.16172			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.15991			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.89558			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	36.81786		100.00000	36.72668			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.05621			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	67.90009		11.00000	67.88068			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	36.81786		100.00000	36.72668			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL074		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.05100			0.00	0	0.00
ACL077		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.14992			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.00688			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.03669			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.04981			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.11501			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.11501			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.11564			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.11564			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.11438			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.04759			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.33600		10.00000	106.30800			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.82535			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.01883			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.04841			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.06028			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.03645			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.98303			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.35000	107.56983		8.35000	107.82091			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.20427			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.85638			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	88.08492			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	179.66076			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	179.73247			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.00679			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.00411			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.41875			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.00323			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.11389			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.57227			0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.33600		10.00000	106.30800			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.13702			0.00	1,026,450,200	513,225,100.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.18930			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.01039			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.04137			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.89602			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.87569			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.91515			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.98911			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.94732			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.89961			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.91275			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	103.87662		10.23000	103.84800			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.92572			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.90558			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	119.56614			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	8.56000	105.68933		8.56000	105.66500			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.98546			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	116.93441		1.75000	117.04892			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.97133			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.91377			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.95910			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.98864			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.92953			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.20056			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.44241			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.55601			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.91888			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.96803			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.98274			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.96452			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.01506			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.03056			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.24069			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.47213			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.03422			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.03422			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.08309			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.96500		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.09282		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.91510		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.08309		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	96.12819		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.05450		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	101.03589		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	129.62055		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	131.48939		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.90586		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.89757		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.48544		0.00		0	0.00	
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.92006		0.00		0	0.00	
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.94129		0.00		0	0.00	
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.95910		0.00		0	0.00	
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.90704		0.00		0	0.00	
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.90586		0.00		0	0.00	
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.99608		0.00		0	0.00	
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.34118		0.00		0	0.00	
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.04273		0.00		0	0.00	
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.10268		0.00		0	0.00	
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.64625		0.00		0	0.00	
ADCP09	On 02/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.27281		0.00		0	0.00	
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.38624		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AER01U	On 18/11/2016	Spot Bond	100.00000		25.40073	100.00000	25.33919				0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.65354	100.00000	13.61973				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.52064				0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.34015				0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.37251				0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.41558				0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	100.32532				0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.17500		101.28884	7.17500	101.26922				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	100.41465				0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000	0.00000	100.47979				0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	7.93000		105.61559	7.93000	105.59290				267,241,000,000.00	33,700,000	2,950,500,000.00
AIR02	On 30/04/2023	Spot Bond	8.62000		120.88967	8.62000	120.86164				0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.70500		108.74917	6.70500	108.72936				0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.20000		108.46216	8.20000	108.43808				0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		14.54753	100.00000	14.51516				0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	8.92000		110.77833	8.92000	110.75164				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.70000		166.33426	2.70000	166.32200				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.28766				0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	101.11404				0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		75.25773	100.00000	75.10288				0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.80536				0.00	0	400,000,000.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.86549				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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.97322		0.00		0	0.00	
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.91903		0.00		0	0.00	
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.88525		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	100.94731		0.00		0	0.00	
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.08407		0.00		0	0.00	
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.42070		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	110.43000		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	
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	103.33094		0.00		0	0.00	
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	93.85491		0.00		0	0.00	
ASN022	On 07/12/2033	Spot Bond	2.56000	131.12421	2.56000	235.15980		0.00		0	0.00	
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.99961		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	108.20524		0.00		0	0.00	
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.48203		0.00		0	0.00	
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	94.24662		0.00		0	0.00	
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.81229		0.00		0	0.00	
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.99501		0.00		0	0.00	
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000	0.00000	99.86703		0.00		0	0.00	
ASN037	On 07/12/2033	Spot Bond	2.57500	164.37755	2.57500	208.25172		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	29.19562		100.00000	29.13065			0.00	0	0.00
ASN38U		On 20/12/2017	Spot Bond	100.00000	17.80862		100.00000	17.76452			0.00	0	0.00
ASN39U		On 20/12/2017	Spot Bond	100.00000	17.91133		100.00000	17.86697			0.00	0	0.00
ASN40U		On 20/12/2017	Spot Bond	100.00000	17.44914		100.00000	17.40593			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.07456			0.00	0	0.00
BAR003		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.83478			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.74415			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	8.03000	108.90560		8.03000	108.88204			0.00	0	200,000,000.00
BAW13		On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.04025			0.00	0	0.00
BAW15		On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.36991			0.00	0	0.00
BAW17		On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.79949			0.00	0	0.00
BAW18		On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	101.53858			0.00	0	0.00
BAW19		On 05/12/2020	Spot Bond	8.44000	106.68081		8.44000	106.65658			0.00	0	1,000,000,000.00
BAW2		On 02/10/2015	Spot Bond	7.06500	106.91084		7.06500	106.89045			0.00	0	444,300,000.00
BAW20U		On 15/01/2016	Spot Bond	100.00000	53.93644		100.00000	53.80288			0.00	0	0.00
BAW3		On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	103.42594			0.00	0	145,000,000.00
BAW8		On 02/10/2017	Spot Bond	7.99000	108.00150		7.99000	107.97826			0.00	0	0.00
BAYA01		On 31/03/2016	Spot Bond	10.53536	103.40062		10.53536	102.46395			0.00	0	0.00
BAYA04		On 30/09/2015	Spot Bond	10.81114	101.55327		10.81114	101.33857			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond	10.80176	101.53755		10.80176	101.34111			0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.04991			0.00	0	0.00
BAYA07		On 31/12/2015	Spot Bond	10.79430	101.47749		10.79430	101.34749			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA08	On 31/12/2017	Spot Bond	10.99390		102.95453		10.99390	103.05559			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.07354			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.07354			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.07360			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	10.78536		101.32631		10.78536	101.18478			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.78089		102.57429		10.78089	101.52682			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.81114		101.55327		10.81114	101.33857			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.55261		102.18956		10.55261	101.82700			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	9.66965	98.27585			9.66965	101.60378			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.02162			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.00188			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.00188			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00602			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.54683		102.89585		9.54683	102.17247			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	10.76500		101.71662		10.76500	101.74955			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.97400			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	10.69000	75.61120			10.69000	99.92425			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00602			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.93198			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	94.21122			9.28000	100.89590			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.98794			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.43000	74.46037			10.43000	100.11072			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.96005			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.98329			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.98329			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.89588			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.94888			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.00246			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.00602			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.00246			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.95074			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.96974			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.00255			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.73808			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.79017			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.53536	103.65217		13.53536	102.73271			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		14.55594	102.68038		14.55594	102.77744			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		13.40062	102.93628		13.40062	102.24518			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.28396			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.28396			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.28396			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	101.32996			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.12242			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	26.76891		100.00000	26.71812			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	20.43494		100.00000	20.38433			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.59809		100.00000	18.55204			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.48031		100.00000	11.45188			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.49183	100.00000	11.46305				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.88023	100.00000	13.84586				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.02698	100.00000	11.99720				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.30874				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.27726				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.52761				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.55790				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.67366	100.00000	8.65219				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.67366	100.00000	8.65219				0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000		96.30607	100.00000	96.05263				0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000		92.87532	100.00000	92.63959				0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		82.57919	100.00000	82.39278				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.06000		103.49660	2.06000	180.12470				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.14000		106.86513	7.14000	177.49248				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.14000		108.16101	7.14000	177.66468				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.52500		107.36014	7.52500	107.33836				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	7.03000		102.80984	7.03000	102.79022				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.11963				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.29427				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.29994				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.31880				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.33765				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.39008				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22YU	On 21/07/2016	Spot Bond	100.00000		34.00961	100.00000	33.92539				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.09577				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.09778				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.09845				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.10649				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.11718				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		21.28583	100.00000	21.23312				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		21.28583	100.00000	21.23312				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.09417				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.11495				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.54000		105.87351	7.54000	105.85186				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.17727				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.28788				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		15.26871	100.00000	15.23090				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		15.26871	100.00000	15.23090				0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000	0.00000	102.01398				0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.10000		106.80413	10.10000	104.96828				0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	100.00000		0.01444	100.00000	0.00916			4,110,000,000,000,000.00	41,100,000,000	69,300,000,000.00	
BGL04	On 05/02/2025	Spot Bond	100.00000		8.72210	100.00000	9.80622			8,070,000,000,000,000.00	80,700,000,000	80,700,000,000.00	
BGR01	On 04/02/2016	Spot Bond	100.00000		50.09504	100.00000	0.00000				0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		58.96636	100.00000	58.85448				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.33875		0.00		0	0.00	
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.36775		0.00		0	0.00	
BID06	On 30/06/2019	Spot Bond	7.74000	72.18284	7.74000	104.95518		0.00		0	2,200,000,000.00	
BIDC41	On 06/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.96446		0.00		0	0.00	
BIDC43	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	97.68365		0.00		0	0.00	
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.37110		0.00		0	0.00	
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	101.58593		0.00		0	0.00	
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.36152		0.00		0	0.00	
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.42886		0.00		0	0.00	
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.55122		0.00		0	0.00	
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	102.06022		0.00		0	0.00	
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	102.89384		0.00		0	0.00	
BSR11U	On 19/06/2015	Spot Bond	100.00000	91.19038	100.00000	90.96410		0.00		0	0.00	
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.21474		0.00		0	0.00	
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.22086		0.00		0	0.00	
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.24010		0.00		0	0.00	
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.06850		0.00		0	0.00	
BTC008	On 02/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
BTC009	On 23/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.65947		0.00		0	0.00	
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000	0.00000	94.46797		0.00		0	0.00	
BTC011	On 18/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.75876		0.00		0	0.00	
BTC012	On 26/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.62021		0.00		0	0.00	
BTC013	On 19/05/2015	Spot Bond	100.00000	77.99145	100.00000	77.82516		0.00		0	0.00	
BTC015	On 13/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.34296		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC016	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.31204			0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.25502			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.10949			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.90162			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.79833			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.76426			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.99878			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.69532			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.65572			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.62014			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.41119			0.00	15,900,000,000	13,000,000,000.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	27.03378		100.00000	26.96684			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.01416			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.67307			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	8.69000	112.21689		8.69000	112.19053			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	105.17080			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.59000	104.85673		8.59000	104.83237			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond	11.63000	103.84432		11.63000	103.81190			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	98.46247			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	11.53000	100.18670		11.53000	100.15568			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.74148			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.58000	103.78421		8.58000	103.76013			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.29335			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL18	On 23/08/2019	Spot Bond	11.53000	103.34691		11.53000	103.31544			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.53481			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	99.58841			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.96124			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.19000	99.28986		9.19000	99.26521			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	8.99000	122.25654		8.99000	122.22701			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.27000	116.18108		9.27000	116.15215			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.15000	124.84696		8.15000	124.81942			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.81027			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.89000	105.50865		10.89000	105.47776			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	102.54038			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.67850			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.33580		10.00000	106.30800			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.82237			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.14906			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.24301			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.57116			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.57819			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.86110			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.89392			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.93182			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	102.82103			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.79203			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.94528			0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.72819			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.00690			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.64099			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		100.95814		10.11000	100.93064			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.62431			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		122.51863		2.76000	122.50950			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000		0.00000	104.03475			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		119.70381		3.14000	122.53986			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.59153		8.25000	103.56840			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.92500		129.24425		2.92500	123.36967			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		127.57238		2.40000	121.77554			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.40456			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.95500		103.45804		7.95500	103.43587			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.32348			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.33143			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.00500		103.54500		8.00500	103.52268			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.00500		103.54500		8.00500	103.52268			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.05500		102.41423		8.05500	102.39202			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.03075			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.13327			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.33600		10.00000	106.30800			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.33600		10.00000	106.30800			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.76299			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	101.49915			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.59138			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	104.18230		9.35000	104.15644			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	104.18230		9.35000	104.15644			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.47806			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.48193			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.07782			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.83253			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.85834			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.85970			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.83253			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.83253			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.86145			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.69939			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.32505			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.79817			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.79817			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.79817			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.23159			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.36000	107.93234		8.36000	107.90792			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.86808			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.16790			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.29678			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.29106			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.35230			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.51342			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.76858			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.52267			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	102.39690			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.22492			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.05900			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.88169			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.91770			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.23929			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.88940			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.14392			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.93068			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.18942			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.33600		10.00000	106.30800			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72081			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.92067			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.78235			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.09872			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74535			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.89510			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.88209			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	133.53734			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.34923			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	133.62543			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	133.00853			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	133.49151			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	130.93905			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	131.87608			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.71086			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		9.74000	101.08649		9.74000	101.05993			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		10.26000	102.75698		10.26000	102.72858			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.84364			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.09725			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	100.00000		0.00000	99.71741			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.19629			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.04778			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	106.71232		8.80500	102.31140			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.96500			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.19430			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN324	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	128.67036				0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.00874				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.02645				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000	0.00000	101.09489				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.05466				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.45934				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	78.68454				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000	0.00000	101.15003				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.84364				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	115.83062				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	116.03470				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.15605				0.00	60,000,000	30,000,000.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.26793				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.84846				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.45044				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.00000	0.00000	101.19745				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.92335				0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.00000	0.00000	101.06186				0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.15456				0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		100.00000	0.00000	99.87787				0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.82441				0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000	0.00000	100.14750				0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000	0.00000	101.45422				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.45921			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	102.12611			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.22049			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.87981			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	102.67018		10.55000	103.90858			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	8.92000	112.71861		8.92000	113.94643			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.97761			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.32320			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.06000	114.16863		11.06000	115.66833			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	99.94468			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.09000	108.79361		11.09000	108.69792			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	9.52000	108.56039		9.52000	108.47674			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	99.94468			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	100.20680			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.13516			0.00	0	1,300,000,000.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.96267			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.98295			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.98307			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.87921			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	8.49000	110.27632		8.49000	110.20036			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	103.75449			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.06540			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000	103.99716		10.55000	103.96762			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	104.16657		11.00000	104.13577			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.28677			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.08309			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.27485			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	10.85000	111.52782		10.85000	111.43021			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.18678			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.98284			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.22283			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.04862			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	100.70542			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.90544			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.91770			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	90.21725			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.97092			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.27974		7.01000	40.88824			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	185.61348			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	7.52500	107.36014		7.52500	150.69499			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.14000	40.16981		7.14000	177.49248			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.14000	40.60478		7.14000	177.66468			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.06043			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.01819			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.54106			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.54106			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.04265			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.97587			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.98904			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.53051			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.98274			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.19629			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.89520			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.95920			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.95323			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.95915			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.69920			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.48643			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.13500	110.24079		8.13500	107.64456			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.10000	104.09430		8.10000	104.07160		73,603,080,000,000.00	9,086,800,000	5,904,600,000.00	
COJ05	On 05/06/2023	Spot Bond	9.13000	119.71782		9.13000	119.68846			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.86500	104.05591		7.86500	104.03386			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	8.70000	113.71793		8.70000	113.69119			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	8.70000	110.93156		8.70000	110.90561			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.07000	103.33375		9.07000	103.30857			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	9.87000	105.87844		9.87000	105.85042			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	9.87000	98.58191		9.87000	98.55583			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.46495			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.37452			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.27838			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.44325		100.00000	10.41740			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.46258			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.90777			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.95616			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.36943			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.95170		100.00000	9.92705			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		12.69403		100.00000	12.66259			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.46500		105.00725		10.46500	103.94321			0.00	0	0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		14.95826		100.00000	14.92122			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.33208		100.00000	6.31640			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		15.72890		100.00000	15.68996			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.17957			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.26500		101.47358		7.26500	101.45358			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.23618			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.09536			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.42981			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		66.51148		100.00000	66.35036			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.19110			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.59364			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000		100.00000		0.00000	103.49806			0.00	0	0.00
DOL002	On 15/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.66707			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.26558			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.38369			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.44638			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.10078			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.92120			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	7.69000		107.84513		7.69000	107.82277			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.80500		112.57215		6.80500	112.55146			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.54000		107.79199		7.54000	107.77032			1,033,734,000,000.00	137,100,000	2,044,922,400.00
DV23	On 27/02/2023	Spot Bond	8.13000		115.29227		8.13000	115.26730			215,435,244,000.00	26,498,800	1,168,016,000.00
DV24	On 18/02/2024	Spot Bond	8.33000		113.01273		8.33000	112.98767			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	8.47000		117.92376		8.47000	117.89719			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.78052			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.67868			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.94586			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.42369			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.98794			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.00254			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.58024			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.91281			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.16568			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.04000		129.14195		7.04000	129.11727			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	93.21797			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL037	On 31/01/2037	Spot Bond	2.35000		98.49870		2.35000	98.49234			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		101.02174		1.20000	134.76921			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.15000		122.93998		2.15000	122.93271			0.00	0	8,140,000,000.00
EL29	On 19/11/2029	Spot Bond	2.10000		111.13806		2.10000	111.13164			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.11000		110.85523		2.11000	110.84880			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.16000		103.12566		2.16000	103.11957			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.33000		98.88682		2.33000	98.88050			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	8.59000		108.69524		8.59000	108.66999			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.44000		115.02711		8.44000	115.00085			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	8.92000		109.56810		8.92000	109.54169			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.10500		102.40409		9.10500	102.23663			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.24500		114.36561		9.24500	109.94769			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.62823			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		100.00000		0.00000	95.85462			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.09948			0.00	0	150,000,000.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	99.96033			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.96190			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.44723			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.00000		0.00000	99.96421			0.00	70,000,000	35,000,000.00
EPFC13	On 19/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.86884			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		90.82895		100.00000	90.53115			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000		105.10921		100.00000	104.82742			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.84500		102.03377		10.84500	102.00473			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.55295			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.06452			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.31429			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.01000	101.84673		9.01000	101.82207			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.67775			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.49612			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	101.72681			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	101.83467			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.33600		10.00000	106.30800			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.57381			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.63840			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.56089			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.61472			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.57588			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.55429			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.80000	103.89447		6.80000	103.87538			0.00	0	13,200,000,000.00
ES18	On 20/04/2018	Spot Bond	6.99000	109.11251		6.99000	109.09191		4,864,289,973,000.00	695,892,700	15,377,954,200.00	
ES23	On 25/01/2023	Spot Bond	7.55000	114.77210		7.55000	114.74861		18,246,473,825,000.00	2,416,751,500	49,417,911,800.00	
ES26	On 02/04/2026	Spot Bond	7.89000	102.40798		7.89000	102.38622		178,465,885,656,000.00	22,619,250,400	9,865,289,200.00	
ES33	On 15/09/2033	Spot Bond	8.61000	92.74406		8.57500	93.02035		225,486,544,374,000.00	26,188,913,400	86,990,973,600.00	
ES42	On 25/04/2042	Spot Bond	8.60000	101.33798		8.60000	101.31454		101,480,000,000,000.00	11,800,000,000	16,200,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.65215			0.00	0	210,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	101.70464			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.53265			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.34176			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.79532			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.60890			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.82000			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	102.30567			0.00	800,000,000	200,000,000.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.46055			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.24537			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		10.35953		100.00000	10.33359			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.08263		100.00000	10.05738			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.06637			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	99.76653			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.19096			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.27395			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.53000		100.96025		8.53000	100.93709			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.04852			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.04846			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.19890			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	104.45185			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.46661			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	101.49099			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.19000		107.38688		9.19000	105.55331			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBC21	On 21/12/2018	Spot Bond	9.38000	109.83900		9.38000	109.81134			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.10162			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.22500	130.76810		2.22500	131.63733			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.19000	127.36135		2.19000	275.83100			735,840,000,000.00	336,000,000	168,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.39500	104.32444		2.39500	110.88879			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.43000	102.81616		2.43000	162.24979			1,360,800,000,000.00	560,000,000	280,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.20000	119.75690		2.20000	219.61750			440,000,000,000.00	200,000,000	600,000,000.00
FRBN04	On 15/09/2015	Spot Bond	7.09500	109.04181		7.09500	109.02080			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.73000	64.85087		7.73000	64.22203			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.43800	41.59580		9.43800	40.68738			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.68000	40.27097		9.68000	39.35627			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	93.58974		100.00000	93.35038			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	95.40573		100.00000	95.17638			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.76709			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.16194			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.00694			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.10474			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.32081		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.32081		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.08309			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.03236			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.22485			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.06540			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.25775		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.13261			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.39467			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.35363			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	18.44480		100.09221	18.39909			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.96738			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.73662			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.29275			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.00046			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.08081			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.09276			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.99855			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.01227			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.32431			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.99455			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	62.57776		13.22500	62.55515			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.93781			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.93899			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.38822			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.98156			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.62500	96.05928		3.62500	99.37152			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.02409			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.02409			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.75498			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.84364			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.06633			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.96500			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.94254			0.00	15,520,000,000	7,760,000,000.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	99.94742			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.10315			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.83806			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	99.94797			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	100.22125			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.26558			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.00283			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.28567			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.93189			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.01227			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.01227			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.01800			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.70074			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.73829			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.85299			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.33600		10.00000	106.30800			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.55063			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.06894			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.53248			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.83477			0.00	0	200,000,000.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.47141			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.47265			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.36335			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.33096			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.36335			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.32966			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.95732			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	99.97648		8.75000	99.95296			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	104.95826			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	10.17236		100.00000	10.14717			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.28686		100.00000	9.26387			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.78409			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.61927		100.00000	1.61526			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.05456			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	20.70572		100.00000	20.65445			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.00000		0.00000	99.89655			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	10.03017		100.00000	10.00533			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	17.44813		100.00000	17.40587			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	100.00000		0.00000	99.89652			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	10.68546		100.00000	10.65957			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.89679			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.90226			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.99985			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond		3.03500	125.07482		3.03500	125.06442			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.76110			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.73756			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.73756			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.69296			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC226	On 18/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.88970			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.08435			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.07842			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.29957			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.15893			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.56500	114.25491		3.56500	120.96543			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.09749			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.10822			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.61500	105.48249		3.61500	120.58668			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.59500	103.27447		3.59500	120.73802			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		3.31000	100.04535		3.31000	125.63355			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		3.38000	101.16837		3.38000	134.71068			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.17812			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.95915			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.09037			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.26663			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.22140			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.03944			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.03825			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.48060			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.98333			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	11.51158		100.00000	11.48307			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	38.59378		100.00000	38.49821			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond		100.00000	84.18979		100.00000	83.93389			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD09U	On 26/06/2017	Spot Bond	100.00000		21.73267	100.00000	21.67885				0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		6.17701	100.00000	6.16172				0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.33772	100.00000	11.30965				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.45000		153.18499	5.45000	153.16224				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.76478				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.16418				0.00	260,000,000	65,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.40399				0.00	0	500,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	102.59485				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.18292				0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	99.27537				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000	0.00000	99.94780				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.05800		84.07616	2.05800	104.36582				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.45000		102.70067	2.45000	134.11681				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.28390				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.37074	10.38000	100.34217				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.37074	10.38000	100.34217				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	100.12344				0.00	0	1,500,000,000.00
FRS108	On 31/01/2038	Spot Bond	2.59000		99.63827	2.59000	108.16781				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.51000		210.81576	2.51000	210.16941				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.56000		108.75028	2.56000	108.74264				0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.53154				0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.54000		209.93152	2.54000	209.28166				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.15597			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.48000		110.05400		2.48000	110.04649			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.65000		107.03685		2.65000	107.02906			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.66846			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	45.07700			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	99.96635			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.75500		105.07865		2.75500	105.07070			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.66000		114.01522		2.66000	205.77619			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.71000		112.35482		2.71000	204.33682			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.41000		96.95627		2.41000	96.94985			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.74000		160.61116		2.74000	203.47912			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	3.03000		87.68016		3.03000	100.14281			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.31000		126.26549		2.31000	273.45676			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.20000		127.26960		2.20000	275.63222			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.92000		120.86646		2.92000	261.75962			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.69500		100.38584		2.69500	127.77699			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.17044			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.22500		131.64538		2.22500	127.61230			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.36515			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.61843			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	99.99984			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.43000		108.17269		2.43000	108.16548			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		24.46853		104.97509	24.40525			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		28.49169		101.07593	28.42046			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond	100.44759		21.05578		100.44759	21.00342			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		26.85607		100.76967	26.78911			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	2.03000		119.71008		2.03000	119.70345			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	2.34000		97.01531		2.34000	111.43764			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.71413			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.37000		96.75443		2.37000	111.13789			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.62253			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.40000		125.45099		2.40000	344.23392			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	99.90116			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.49588			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	6.27500		103.71527		6.27500	103.69755			12,563,805,000,000.00	2,002,200,000	601,100,000.00
FRX16	On 15/09/2016	Spot Bond	6.90500		104.78592		6.90500	104.76627			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.31000		106.12189		7.31000	106.10084			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.40000		111.92557		7.40000	111.90323			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	7.78000		106.80555		7.78000	106.78303			497,142,000,000.00	63,900,000	1,068,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.01000		106.34598		8.01000	106.32304			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	8.55000		98.78037		8.55000	98.75753			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	8.62000		115.60208		8.62000	115.57528			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	8.96000		104.48168		8.96000	107.12298			0.00	0	1,220,000,000.00
FRX31	On 21/02/2031	Spot Bond	9.31000		105.89515		9.31000	105.86898			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX45	On 14/04/2045	Spot Bond	9.18500	90.44064		9.18500	90.41833			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.85767			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.86962			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.89945			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.94721			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.98301			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.13801			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	101.41906			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.48125			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.33138			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.53727			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.59952			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.65138			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.87951			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.62750			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.63889			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.34000	105.26517		8.34000	105.24154			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	101.92123			0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond	100.00000	79.34783		100.00000	0.00000			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	10.26213		100.00000	10.23671			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	17.80786		100.00000	17.76376			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	11.22597		100.00000	11.19654			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.17825			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.18516			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.19374			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.20562			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.43056			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.42448			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.97517			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.14961			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.00000		0.00000	101.64741			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.87737			0.00	0	0.00
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	100.00000			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.69383			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	102.47752			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.22681			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	10.71942		100.00000	10.69345			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.52867			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.06681			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	100.03835			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.03882			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILC17	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.93932			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.22645			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	100.34661			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		6.89556	100.77589		6.89556	100.13536			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	100.36170			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.89705	100.66058		7.89705	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	100.38110			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.34789	100.68071		8.34789	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	100.40479			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	100.35558			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.47581			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.49186			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.94570			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.33600		10.00000	106.30800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF05	On 17/02/2017	Spot Bond		8.37000	107.40417		8.37000	107.38025			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.27000	111.18963		7.27000	111.16770			528,529,000,000.00	72,700,000	5,790,000,000.00
HWAY23	On 07/12/2023	Spot Bond		2.01000	129.02656		2.01000	279.43877			0.00	0	1,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.01000	131.90778		2.01000	285.67876			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		8.53000	106.90837		8.53000	106.88371			186,807,000,000.00	21,900,000	3,753,600,000.00
HWAY35	On 31/07/2035	Spot Bond		8.53000	107.04121		8.53000	107.01652			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	22.98639		100.00000	22.92946			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	57.87135		100.00000	57.72805			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	27.65572		100.00000	27.58723			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	25.27781		100.00000	25.21657			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	89.58039		100.00000	89.36453			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond		10.00000	106.33600		10.00000	106.30800			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.71500	117.89801		1.73000	117.73273			19,485,977,833,000.00	11,362,086,200	92,894,700,000.00
I2038	On 31/01/2038	Spot Bond		1.83000	123.92878		1.83000	123.92254			26,934,468,504,000.00	14,718,288,800	93,710,108,700.00
I2046	On 31/03/2046	Spot Bond		1.83000	126.38487		1.83000	126.37855			5,674,800,354,000.00	3,100,983,800	83,652,153,800.00
I2050	On 31/12/2050	Spot Bond		1.87000	133.89666		1.87000	133.88977			3,092,974,016,000.00	1,653,996,800	53,885,000,000.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	98.15000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		6.98500	104.47523		6.98500	104.45537			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.32010			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.21050			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.55500	105.77791		7.55500	105.75624			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		7.24000	111.45775		7.24000	111.43585			4,344,000,000,000.00	600,000,000	600,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL28	On 18/08/2016	Spot Bond	7.37500	105.11499		7.37500	105.09430			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.01903			0.00	140,400,000	35,100,000.00
IBL34	On 31/01/2017	Spot Bond	2.15000	99.47426		2.15000	128.47176			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.29500	102.95933		2.29500	131.05409			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.74998			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.29182			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.36000	106.90836		7.36000	106.88712			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.20100			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.98245			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.67042			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.33600		10.00000	106.30800			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	7.86000	101.45632		7.86000	101.43483			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.21000	96.57676		8.21000	96.55530			498,347,000,000.00	60,700,000	2,490,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.95167			0.00	0	5,000,000,000.00
IBL49	On 02/04/2018	Spot Bond	7.44000	102.23433		7.44000	102.21382			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.26000	103.72328		8.26000	103.70010			0.00	0	5,501,500,000.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.93043			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.03677			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	99.20335		7.90000	99.18211			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	7.64000	101.52500		7.64000	101.50398			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.04078			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.00000		0.00000	99.83759			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.01000	102.61903		7.01000	102.59982			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	7.60000	109.80250		7.60000	109.78024			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL60	On 17/02/2024	Spot Bond		8.55000	115.36689		8.55000	115.34065			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.70477			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.17626			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.11711			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.11962			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	100.12200			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00725		100.00000	0.00723			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.33430			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.26441			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		7.84000	104.67531		7.84000	104.65320			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.45621			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.50524			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond		8.87000	106.29182		8.87000	106.26634			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.48515		5.00000	101.47138			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.48515		5.00000	101.47138			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.06823		5.00000	100.05458			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.48983		5.00000	101.47606			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.58793		4.00000	101.57682			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	101.21507		4.00000	101.20405			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	42.92457		100.00000	42.81828			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	42.75551		100.00000	42.64963			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	42.75551		100.00000	42.64963			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	107.88625		9.20000	107.85960			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.86735			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.31980		100.00000	8.29920			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.40469			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.30500	103.55464		8.30500	103.53128			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	99.58303			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	16.33551		100.00000	16.29594			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	84.18979		100.00000	83.93389			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	13.79286		100.00000	13.75871			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	16.79845		100.00000	16.74786			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.23699		100.00000	1.23463			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	9.10839		100.00000	9.08584			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	10.28455		100.00000	10.25820			0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	10.01785		100.00000	9.99305			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000	29.38145		100.00000	29.30870			0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000	70.32755		100.00000	70.19231			0.00	0	0.00
INA506	On 03/02/2015	Spot Bond	6.30000	99.96549		6.30000	99.98274			0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.30000	99.91377		6.30000	99.81050			0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.30000	99.79330		6.30000	99.69028			0.00	0	0.00
INA509	On 24/02/2015	Spot Bond	6.40000	99.66796		6.40000	99.56356			0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.40000	99.42470		6.40000	99.32081			0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.50000	98.92537		6.50000	98.82092			0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.50000	98.80353		6.50000	98.69933			0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.50000	98.68199		6.50000	98.57805			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.90836			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.53536		102.83946		10.53536	102.11492			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.53536		101.59437		10.53536	101.34230			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.05360			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.03370			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.22094		6.50000	102.20298			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.05361			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	93.45394			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.02841			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.44618			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.33600		10.00000	106.30800			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.01151			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.23997			0.00	0	0.00
ING241	On 03/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.56304			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.42829			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.41230			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.42786			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.62767			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.54265			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.07201			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.36855			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	105.25370			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INLV01	On 12/08/2024	Spot Bond	0.00000		100.00000		0.00000	99.78386			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000		84.29561		100.00000	84.10138			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.53704			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.33600		10.00000	106.30800			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.47233			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.47827			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.06500		104.20533		8.06500	104.18270			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.69207			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.70820			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.71898			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.41891			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.43951			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.35644			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	8.59000		105.69820		8.59000	105.67365			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.98890			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	7.93000		107.82414		7.93000	107.80097		19,804,382,000,000.00	2,497,400,000	4,020,000,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.63714			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.50670			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	101.91101			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.07189			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.16500		102.14218		8.16500	102.12002			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	102.58515			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.40905			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.38500		96.11631		3.38500	125.79142			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV019	On 31/03/2028	Spot Bond	3.61000		142.68610		3.61000	148.07504			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.78975			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.55223			0.00	0	30,000,000.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.41278			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.27550			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.88025			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.73000		97.60997		3.73000	98.45226			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.73000		97.52860		3.73000	104.92321			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.36625			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	99.71663			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	9.48000		115.25254		9.48000	115.22306			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.21568			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.71000		141.15787		3.71000	141.14362			0.00	0	0.00
IVA506	On 05/02/2015	Spot Bond	6.30000		100.00000		6.30000	99.89655			0.00	0	0.00
IVA507	On 12/02/2015	Spot Bond	6.30000		99.87932		6.30000	99.77612			0.00	0	0.00
IVA508	On 19/02/2015	Spot Bond	6.30000		99.75894		6.30000	99.65598			0.00	0	0.00
IVA509	On 26/02/2015	Spot Bond	6.40000		99.63313		6.40000	99.52881			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond	6.40000		99.51144		6.40000	99.40737			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond	6.40000		99.39004		6.40000	99.28623			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond	6.50000		98.89053		6.50000	98.78615			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond	6.50000		98.76877		6.50000	98.66465			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond	6.50000		98.64732		6.50000	98.54345			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	99.83231			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.56176			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.33600		10.00000	106.30800			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.42132			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.60879			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.47511			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.60179			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.34797			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.49315			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.49626			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.50247			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.47451			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.34445			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.12530			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.99596			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.60810			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.33661			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.32324			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.65837			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.49744			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.18478			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.11237			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.92580			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.77333			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.79281			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.79281			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.20000	104.49679		8.20000	104.47359			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	12.18338		100.00000	12.15612			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	10.35256		100.00000	10.32693			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.32025			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.26000	105.68172		8.26000	105.65809			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.12757			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.66887			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.99714			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	103.38605			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.17741			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.29252			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	6.96500	102.41655		6.96500	102.39729			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.95844			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.64753			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.37525			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	100.00000	8.63312		100.00000	100.00000		670,000,000,000,000.00	6,700,000,000	6,700,000,000.00	
IVF57U	On 12/02/2015	Spot Bond	100.00000	99.61459		100.00000	99.34752			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.12637			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.10036			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.20930			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	39.40089		100.00000	39.30544			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.81892			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG11U	On 04/02/2015	Spot Bond	100.00000		99.72677		100.00000	100.00000			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		91.50285		100.00000	91.27803			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.10151			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.14169			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.28089			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		51.96736		100.00000	51.83867			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	103.76290			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.04835			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.52000		152.04100		7.52000	152.00999			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.85184			0.00	0	300,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.86524			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.01008			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.31829			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.88023			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.80528			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.21000		103.37279		9.21000	103.34708			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.03909			0.00	0	600,000,000.00
LGL02	On 13/08/2017	Spot Bond	8.04000		99.00707		8.04000	98.98587			814,452,000,000.00	101,300,000	3,696,200,000.00
LGL03	On 03/04/2018	Spot Bond	8.09000		77.85370		8.09000	101.35334			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	8.39000		103.15171		8.39000	103.12868			361,609,000,000.00	43,100,000	799,200,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.27532			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.55106			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.48500		102.53368		9.48500	102.50758			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.68909			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LOM01		On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	102.11286			0.00	0	0.00
LRFA1		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.62024			0.00	0	0.00
LRFB1		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	103.77102			0.00	0	0.00
LRFC1		On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	104.04513			0.00	0	0.00
MAQ060		On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.46180			0.00	0	0.00
MAQ061		On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.98272			0.00	0	0.00
MAQ062		On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.82769			0.00	0	0.00
MAQ063		On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.94892			0.00	0	0.00
MAQ064		On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.42783			0.00	0	0.00
MAQ065		On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.96651			0.00	0	0.00
MAQ066		On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.62419			0.00	0	0.00
MAQ067		On 11/05/2015	Spot Bond	100.00000	79.34783		100.00000	0.00000			0.00	0	0.00
MAQ0A1		On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.85694			0.00	0	0.00
MAQ0A2		On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.87811			0.00	0	0.00
MAQN01		On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.96005			0.00	0	0.00
MBF028		On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.44315			0.00	0	0.00
MBF029		On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.83874			0.00	0	0.00
MBF030		On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.52928			0.00	0	0.00
MBF033		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.92951			0.00	0	0.00
MBF035		On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.29621			0.00	0	0.00
MBF037		On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.86613			0.00	0	0.00
MBF038		On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.37314			0.00	0	0.00
MBF039		On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.41927			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	99.96585			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	99.91068			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	99.90858			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.08219			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond	100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	36.63574		100.00000	36.54502			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	89.02439		100.00000	88.80779			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	20.89082		100.00000	20.83909			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	15.60609		100.00000	15.56744			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	15.69084		100.00000	15.65199			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	17.01475		100.00000	16.97353			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	7.86000	106.88792		7.86000	106.86529			121,044,000,000.00	15,400,000	614,000,000.00
MBSA02	On 15/04/2019	Spot Bond	7.88000	106.34215		7.88000	106.31957			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.08144			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	102.49112			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.63300			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	100.65993			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.17500	105.06647		7.17500	105.04613			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	7.85000	105.72631		7.85000	105.70382			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.51500	108.53566		8.51500	108.51067			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.86363			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.89349			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.56000	107.72402		8.56000	107.69868			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.13500	104.13977		7.13500	104.11960			0.00	0	2,790,070,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.44659			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.10000		103.01729		8.10000	102.99482			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.01956			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.39000		115.85589		8.39000	111.75914			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	101.49827			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		24.15496		100.00000	24.09514			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.55972			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.80000		102.96912		7.80000	102.94747			12,480,000,000.00	1,600,000	141,600,000.00
MTN03	On 13/07/2015	Spot Bond	7.08500		101.56507		7.08500	101.54594			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	7.79000		105.73619		7.79000	105.71387			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.07993		100.89771	6.06508			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.16120		100.61875	6.14619			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	99.76937			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	99.75035			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	99.72797			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		0.72194		100.00000	0.72019			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		0.72194		100.00000	0.72019			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NAM01	On 19/11/2022	Spot Bond		7.91500	103.73697		7.91500	103.71473			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.66500	99.17549		7.66500	99.15488			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.08000	105.51370		8.08000	105.49061			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		7.84000	110.95575		7.84000	110.93218			0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.48895			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		8.25000	113.07284		8.25000	113.04759			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.56845			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond		8.20000	106.38515		8.20000	106.32009			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.48148			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.63998			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.37837			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.40687			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.69893			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.72513			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.74859			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.65757			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		6.95500	106.24684		6.95500	106.22677			107,107,000,000.00	15,400,000	814,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.96512			0.00	400,000,000	100,000,000.00
NBK3A	On 09/09/2019	Spot Bond		7.68000	118.79462		7.68000	118.76989			384,000,000,000.00	50,000,000	1,604,900,000.00
NBK4	On 28/10/2024	Spot Bond		9.69500	40.65760		9.69500	40.64730			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		6.88500	103.41596		6.88500	103.39672			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.45214			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	100.36796			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.16500	105.81167		7.16500	105.79109			0.00	0	1,880,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.87291			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.64765			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.06499			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.63596			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.45584			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.41882			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	94.47481			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.32734			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.19049			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.12769			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	90.86640			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.66741			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.73339			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.93229			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.88452			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.29577			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.85524			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.83834			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.83775			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.09117			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.96500			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		8.86500	113.78785		8.86500	115.02764			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.95910				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	8.90000	112.46471	8.90000	114.02970				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.96500				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.86796				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.90754				0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.97447				0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.98628				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.67500	105.76571	7.67500	105.74370				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	100.21722				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	100.17757				0.00	5,000,000,000	2,500,000,000.00
NED15	On 08/04/2024	Spot Bond	9.06000	111.08026	9.06000	112.13032				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	102.48983				0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000	0.00000	100.50687				0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000	100.00000	0.00000	100.48285				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.53561				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500	120.66365	9.44500	120.63289				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	101.91223				0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.33600	10.00000	106.30800				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.21000	169.14163	2.21000	169.13141				0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.59000	95.60563	2.59000	138.04164				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	7.61000	107.96939	7.61000	107.94711				0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.04095				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.24000	111.11043	8.24000	111.44199				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.45439		0.00		0	0.00	
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.46256		0.00		0	0.00	
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	101.37576		0.00		0	0.00	
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.42494		0.00		0	0.00	
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	101.39545		0.00		0	0.00	
NQ1B10	On 22/05/2020	Spot Bond	8.44000	111.10755	8.44000	114.00493		0.00		0	0.00	
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.42501		0.00		0	0.00	
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.45444		0.00		0	0.00	
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	101.43478		0.00		0	0.00	
NQ1C10	On 22/05/2020	Spot Bond	8.64000	111.10498	8.64000	111.42804		0.00		0	0.00	
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.49384		0.00		0	0.00	
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.47410		0.00		0	0.00	
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	101.48393		0.00		0	0.00	
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.84729		0.00		0	0.00	
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.72753		0.00		0	0.00	
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	101.51341		0.00		0	0.00	
NRA018	On 30/11/2018	Spot Bond	7.60500	117.36654	7.60500	117.34248		0.00		0	500,000,000.00	
NRA022	On 31/10/2022	Spot Bond	8.29000	125.52940	8.29000	125.50124		0.00		0	300,000,000.00	
NRA023	On 31/05/2023	Spot Bond	2.10500	173.36661	2.10500	173.35664		0.00		0	8,400,000,000.00	
NRA028	On 30/11/2028	Spot Bond	9.02000	127.44927	9.02000	127.41838		0.00		0	2,920,000,000.00	
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	102.62883		0.00		0	0.00	
NTC13	On 31/01/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.49488		0.00		0	0.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.96343			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.20241			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	101.43936			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.64105			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	102.04746			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	18.80588		100.00000	18.76032			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	56.58817		100.00000	56.44804			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	6.97500	103.80387		6.97500	103.78433			0.00	0	7,060,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000		0.00000	101.53187			0.00	1,000,000,000	1,000,000,000.00
OML03	On 27/11/2024	Spot Bond	8.76000	104.97928		8.76000	103.65008			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	33.18137		100.00000	33.09828			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	99.80422			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.22410			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.33600		10.00000	106.30800			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.11731			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.29299			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.91344			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.91016			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.23551			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	8.49000	107.23429		8.49000	107.54946			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.15642			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.16070			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	100.16263			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.16691			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.18530			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.18957			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.10405			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	6.94000		47.62406		6.94000	47.61514			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	5.98500		109.71702		5.98500	109.69915		634,984,160,800,500.00	06,095,933,300	22,525,933,300.00	
R158P	On 15/09/2015	Spot Bond	5.95500		96.51226		5.95500	96.49661			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.05500		116.54189		6.05500	116.52269		1,126,221,823,328,000.00	85,998,649,600	36,496,949,100.00	
R159P	On 15/09/2016	Spot Bond	5.88500		91.11118		5.88500	91.09658			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.16000		127.72401		7.12000	128.07135		5,238,295,984,304,000.00	31,605,584,400	24,831,734,100.00	
R187P	On 21/12/2026	Spot Bond	6.86000		44.89369		6.86000	44.88537			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	6.78000		42.38552		6.78000	42.37775			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.70000		285.79847		1.70000	285.78519		17,142,699,700,000.00	10,083,941,000	19,748,228,000.00	
R202	On 07/12/2033	Spot Bond	1.71000		235.63816		1.71000	235.62713		10,863,955,755,000.00	6,353,190,500	69,756,704,300.00	
R2023	On 28/02/2023	Spot Bond	6.91000		108.50240		6.85000	108.86094		1,761,534,882,303,000.00	54,925,453,300	67,743,926,400.00	
R203	On 15/09/2017	Spot Bond	6.28500		107.90309		6.24000	107.99459		2,415,158,605,596,000.00	84,273,445,600	96,620,872,200.00	
R2030	On 31/01/2030	Spot Bond	7.47000		104.83965		7.47000	104.81841		394,673,602,950,000.00	52,834,485,000	72,624,125,000.00	
R2032	On 31/03/2032	Spot Bond	7.65000		108.56339		7.65000	108.54101		475,127,047,620,000.00	62,108,110,800	26,979,349,000.00	
R2037	On 31/01/2037	Spot Bond	7.73500		108.14091		7.73500	108.11824		453,931,340,044,000.00	58,685,370,400	10,559,215,200.00	
R204	On 21/12/2018	Spot Bond	6.48000		106.13327		6.43000	106.28919		3,087,314,870,400,000.00	76,437,480,000	11,012,097,800.00	
R2044	On 31/01/2044	Spot Bond	7.83000		110.60021		7.83000	110.57674		1,036,300,500,000,000.00	32,350,000,000	06,705,000,000.00	
R2048	On 28/02/2048	Spot Bond	7.82000		114.76089		7.82000	114.73658		3,388,182,865,684,000.00	33,271,466,200	80,153,934,600.00	
R207	On 15/01/2020	Spot Bond	6.61500		103.05466		6.56000	103.26893		2,316,089,469,960,000.00	50,126,904,000	17,713,113,900.00	

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	On 31/03/2021	Spot Bond	6.74500	102.38675	6.69000	102.64189					2,637,615,051,599,000.00	91,047,450,200	72,580,297,300.00
R209	On 31/03/2036	Spot Bond	7.71500	87.02676	7.68000	87.33032					1,810,109,479,898,000.00	34,622,097,200	65,047,592,300.00
R210	On 31/03/2028	Spot Bond	1.71000	175.73334	1.71000	175.72514					5,723,037,918,000.00	3,346,805,800	22,052,478,000.00
R211	On 31/01/2017	Spot Bond	1.45000	130.22903	1.45000	130.22383					31,214,150,000.00	21,527,000	30,462,182,900.00
R212	On 31/01/2022	Spot Bond	1.72500	135.89633	1.72500	135.88989					708,713,490,000.00	410,848,400	28,903,314,300.00
R213	On 28/02/2031	Spot Bond	7.55500	97.93397	7.52000	98.22559					1,112,402,773,797,000.00	47,240,605,400	45,404,260,100.00
R214	On 28/02/2041	Spot Bond	7.73500	89.07262	7.73500	89.05395					4,128,938,844,758,000.00	33,799,462,800	87,496,134,500.00
R227C	On 15/03/2015	Spot Bond	6.11500	99.36740	6.11500	99.35086					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.95500	96.51226	5.95500	96.49661					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.87500	93.80220	5.87500	93.78719					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.88500	91.11118	5.88500	91.09658					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.02500	97.80436	6.02500	97.78857					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.89500	95.05107	5.89500	95.03590					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.87500	92.35430	5.87500	92.33960					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.93500	89.62089	5.93500	89.60649					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.21500	86.47843	6.21500	86.46389					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.26500	83.75532	6.26500	83.74113					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.43500	80.76120	6.43500	80.74715					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.41500	78.30246	6.41500	78.28888					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.39500	75.93330	6.39500	75.92017					0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.38500	73.61532	6.38500	73.60261					0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.52000	70.83828	6.52000	70.82579					0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.50000	68.67995	6.50000	68.66788					0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	6.61000	66.06808	6.61000	66.05628					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R340C	On 21/12/2021	Spot Bond	6.58000	64.08218	6.58000	64.07079			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	6.55000	62.17406	6.55000	62.16305			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	6.52000	60.34029	6.52000	60.32965			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	6.48000	58.62517	6.48000	58.61490			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	6.44000	56.98091	6.44000	56.97099			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	7.06000	52.18550	7.06000	52.17556			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	7.02000	50.59884	7.02000	50.58925			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	6.98000	49.07942	6.98000	49.07017			0.00		0	0.00	
R348C	On 21/12/2025	Spot Bond	6.94000	47.62406	6.94000	47.61514			0.00		0	0.00	
R349C	On 21/06/2026	Spot Bond	6.90000	46.22977	6.90000	46.22115			0.00		0	0.00	
R350C	On 21/12/2026	Spot Bond	6.86000	44.89369	6.86000	44.88537			0.00		0	0.00	
R351C	On 21/06/2027	Spot Bond	6.82000	43.61312	6.82000	43.60509			0.00		0	0.00	
R352C	On 21/12/2027	Spot Bond	6.78000	42.38552	6.78000	42.37775			0.00		0	0.00	
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.50047			0.00		0	0.00	
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	102.21781			0.00		0	0.00	
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	102.95624			0.00		0	0.00	
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.74906			0.00		0	0.00	
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.33761			0.00		0	0.00	
RCSB1U	On 30/04/2017	Spot Bond	100.00000	19.81569	100.00000	19.76607			0.00		0	0.00	
RCSB2U	On 24/07/2017	Spot Bond	100.00000	13.82710	100.00000	13.79286			0.00		0	0.00	
RCSB3U	On 17/03/2017	Spot Bond	100.00000	24.23413	100.00000	24.17412			0.00		0	0.00	
RCSB4U	On 07/11/2015	Spot Bond	100.00000	66.35036	100.00000	66.18962			0.00		0	0.00	
RCSB5U	On 10/12/2016	Spot Bond	100.00000	31.54480	100.00000	31.46492			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDF01U	On 04/09/2017	Spot Bond	100.00000	15.67754	100.00000	15.63279				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.59307	100.00000	7.88899				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	12.58998	100.00000	12.55404				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	10.76521	100.00000	10.73448				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	8.98757	100.00000	8.96191				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.85661				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.16457				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.22770				0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.45822				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.53344				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.78631				0.00	2,000,000,000	500,000,000.00
RDFC16	On 26/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.24162				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.36320				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.36574				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.81534				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.45908				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000	0.00000	99.98000				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.19109				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.29611				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.40965				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000	0.00000	101.25127				0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.03795				0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.31931				0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	85.03235			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	81.50485			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	86.92038			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	85.69373			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.13506			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	82.14799			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	93.66617			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		101.95715		12.35000	101.92396			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		13.07050		100.00000	13.03883			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.69415			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.94237			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		4.15426		100.00000	4.14398			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		22.53494		100.00000	22.47914			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		51.84589		100.00000	51.71606			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.74904		100.00000	13.73219			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		34.66400		100.00000	34.58002			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	103.48728			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	76.41736			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	7.99000		112.44897		7.99000	112.42478			165,393,000,000.00	20,700,000	868,700,000.00
RW23	On 10/12/2023	Spot Bond	8.10000		110.25101		8.10000	110.22697			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	8.75000		95.28219		8.75000	113.41878			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.29815			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.25500		108.06947		7.25500	108.04820			0.00	0	1,150,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	106.33600		10.00000	106.30800			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	102.39170			0.00	3,700,000,000	1,850,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.29000	105.11072		8.29000	105.08726			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	101.17705			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	102.38177			0.00	0	500,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	101.78704			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.21003			0.00	0	100,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.20663			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	100.00000		0.00000	101.68429			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000	100.00000		0.00000	100.17940			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.69500	102.77896		6.69500	102.76048			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	7.93000	104.00148		7.93000	103.97925			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.44500	108.83055		7.44500	108.80857			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	108.52112		7.96000	108.49772			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.23500	108.95721		7.23500	108.93582			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.64000	104.66270		7.64000	104.64103			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.38000	108.86972		7.38000	108.84793			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.41500	108.84863		7.41500	108.82673			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.04559			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.66159			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.29000	107.11209		7.29000	107.09090			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.70516			0.00	0	80,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.92248			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	104.82560			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS19	On 23/06/2021	Spot Bond		8.16000	111.10459		8.16000	111.08018			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.02000	109.44458		9.02000	109.41790			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.80233			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.59257			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.69339			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	103.81650			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.01000	104.84387		8.01000	104.82113		1,161,450,000,000.00	145,000,000	986,500,000.00	
SBS26U	On 28/02/2017	Spot Bond		100.00000	18.77689		100.00000	18.73555			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		8.39000	115.51843		8.39000	115.49263			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.38665			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		7.90000	104.15591		7.90000	104.13374			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.03000	95.80545		9.03000	95.78208			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.50934			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		8.77000	109.01995		8.77000	108.99425			0.00	0	400,000,000.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.93219			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.95771			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond		8.92000	111.37146		8.92000	111.34462			0.00	0	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.11955			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond		0.00000	100.00000		0.00000	100.12278			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond		7.96000	100.21204		7.96000	100.19043			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond		9.04000	100.49631		9.04000	100.47176			0.00	0	0.00
SBS39	On 29/01/2030	Spot Bond		9.57000	101.28588		9.57000	101.25973			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		8.39000	102.97133		8.39000	102.94796		312,108,000,000.00	37,200,000	231,500,000.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS9	On 07/07/2016	Spot Bond	7.05500	106.70238		7.05500	106.68195			0.00	0	403,133,300.00
SBSI11	On 07/12/2023	Spot Bond	2.31000	126.26549		2.31000	273.45676			1,801,800,000,000.00	780,000,000	790,000,000.00
SBSI12	On 31/01/2017	Spot Bond	2.09500	100.81825		2.09500	128.60834			838,000,000,000.00	400,000,000	1,000,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000	19.35257		100.00000	19.30356			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	100.45390			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	23.85736		100.00000	23.79828			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	165.36510		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.72000	113.28328		2.72000	127.06709			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.22094		6.50000	102.20298			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.38219			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.80451			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.21038			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.27000	101.92301		8.27000	101.90032			145,552,000,000.00	17,600,000	334,800,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.99031			0.00	8,400,000	2,100,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.72220			0.00	0	150,000,000.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.91705			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	25.33919		100.00000	25.27781			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.33600		10.00000	106.30800			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.14352			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	96.66301		100.00000	96.33311			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.11337			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		36.00539		100.00000	35.91623			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		32.14659		100.00000	32.06697			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		32.43607		100.00000	32.35575			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.58000		107.74018		8.58000	107.66519			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.36394			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.71815			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.30500		107.87089		7.30500	107.84986			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.03000		103.84835		8.03000	106.10957			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.64000		104.66270		7.64000	104.64103			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.54516			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.67299			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.01590			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	101.50024			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	101.54102			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.85843			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.34000		103.99761		7.34000	103.97702			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.36353			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.65520			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.40601			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.24000		101.71260		8.24000	101.69003			790,216,000,000.00	95,900,000	713,700,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.44535			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.85051			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.19657			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.29800		95.02030		8.29800	94.99908			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	7.79000		97.35488		7.79000	97.33444			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	7.82000		98.11364		7.82000	98.09285			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.05612			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.42000		105.18016		7.42000	105.15899			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.48000		109.63587		2.48000	110.04649			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	7.38000		103.05363		7.38000	103.03311			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	8.22500		101.58319		8.22500	101.56073			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	8.88000		113.04643		8.88000	113.01944		66,600,000,000,000.00	7,500,000,000	7,500,000,000.00	
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.26799			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	8.87000		87.19385		8.87000	87.17294			0.00	0	3,000,000,000.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.30510			0.00	0	0.00
SSN025	On 04/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.39509			0.00	7,500,000,000	7,500,000,000.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.38835			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.83565			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.43277			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.94449			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.41005			0.00	0	0.00
SY1138	On 02/02/2015	Spot Bond	0.00000		101.80744		0.00000	101.80744			0.00	0	0.00
SY1192	On 13/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.84486			0.00	0	0.00
SY1196	On 17/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.77536			0.00	0	0.00
SY1199	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.65578			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.43031			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1207	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.41262			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.29241			0.00	0	0.00
SY1215	On 02/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1216	On 02/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1217	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.75869			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.23399			0.00	0	0.00
SY1219	On 18/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.75572			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.52964			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.53369			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	100.00000		80.39648	100.00000	80.21978			2,010,000,000,000,000.00	20,100,000,000	20,100,000,000.00	
SY1223	On 02/03/2015	Spot Bond	100.00000		93.58974	100.00000	93.35038			1,700,000,000,000,000.00	17,000,000,000	13,000,000,000.00	
SZ18	On 30/09/2015	Spot Bond	6.44500		108.16034	6.44500	108.14150				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	7.73000		112.25019	7.73000	112.22681				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		44.09012	100.00000	43.98331				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.31208				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.03505				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	101.27491				0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.34749				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.83379				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.87563				0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.41960				0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000	0.00000	96.91120				0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.11247				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.13350			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.30500	102.11023		7.30500	102.09000			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.32575			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.33424			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.38264		7.83000	100.36134			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.32106			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.33169			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.35129			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.32106			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.33169			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	84.16657		7.16000	100.33091			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.35249			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.35080			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.39144			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.38594			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.55077			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.53202			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.32065			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.33424			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	100.42578		8.73000	100.35470			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.31936			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.33169			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	7.90000	103.71521		7.90000	101.22644			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.32463			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.33976			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.35334			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.34868			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.35531			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.39059			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.38890			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.38293			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.52160			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.52327			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	100.52696			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.00000		0.00000	101.51043			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.56140			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		8.16000	104.78965		8.16000	107.77149			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.40829			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.47393			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond		8.07000	105.23717		8.07000	105.09206			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	101.69386			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.55829			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	101.85678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12C2	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.70816			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	102.51720			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	102.31575			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	100.34020			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.03564		101.06155	6.02055			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.61517			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.33371			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.33803			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.33371			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.33803			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.34020			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.33112			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.33803			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.36179			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.36179			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.36179			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.39631			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.40493			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.39415			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.56598			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	100.57668			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.57240			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.11500		104.26309		7.11500	104.24310			191,393,500,000.00	26,900,000	684,500,000.00
TL20	On 22/02/2020	Spot Bond	8.51000		89.76945		8.51000	89.71974			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		106.33600		10.00000	106.30800			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.17000		107.24452		7.17000	107.22365			936,402,000,000.00	130,600,000	30,352,100,000.00
TN20	On 17/09/2020	Spot Bond	8.37000		113.45489		8.37000	113.42920			3,135,390,282,000.00	374,598,600	20,626,022,500.00
TN20U	On 14/04/2020	Spot Bond	100.00000		0.97404		100.00000	0.97163			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	8.55500		116.31873		8.55500	116.29181			0.00	0	12,098,800,000.00
TN25	On 19/08/2025	Spot Bond	8.80000		109.12607		8.80000	109.10053			0.00	0	17,160,000,000.00
TN27	On 14/11/2027	Spot Bond	8.88000		102.16760		8.88000	102.14307			951,936,000,000.00	107,200,000	9,337,500,000.00
TN30	On 09/10/2030	Spot Bond	9.17000		114.35194		9.17000	114.32377			0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	9.64500		113.92195		9.64500	113.89247			0.00	0	100,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.10947			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.49514			0.00	13,251,500	8,451,500.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.62967			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.67077			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.67502			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.87795			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	102.29895			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	101.67292			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.65128			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.33600		10.00000	106.30800			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.61280			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.62497			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.44746			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.47581			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.14831		10.00000	100.11863			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.14461		9.75000	100.11567			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.14396		100.00000	10.11500			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.01466			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.07650			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.11084			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.11770			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.30961			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.73247			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	11.54287		100.00000	11.51397			0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.98083			0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	98.46238			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.45936			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.21199			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.96115			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.71311			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	97.97429			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	97.71207			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	97.11406			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000		0.00000	96.90980			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	96.62237			0.00	16,500,000,000	16,500,000,000.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	96.32033			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000		0.00000	96.04628			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	98.41725			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	97.29134			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000		0.00000	94.98617			0.00	1,600,000,000	400,000,000.00
TSP179	On 26/11/2015	Spot Bond	0.00000		100.00000		0.00000	94.53550			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	94.16956			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	93.54280			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.72413		100.00000	14.68847			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		85.28037		100.00000	85.08159			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000		100.00000		0.00000	102.14726			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.25135			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.23373			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.21610			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000		89.68059		100.00000	89.46078			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.40801			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.37541			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.28603			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.24962			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC083	On 28/07/2015	Spot Bond	100.00000		70.15056	100.00000	70.02041				1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.36733				0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.42144				0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.24824				0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.37829				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.09000		116.92346	8.09000	116.89785				0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		8.30852	100.00000	8.29170				0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		8.11632	100.00000	8.09990				0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.69989				0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.17623				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.90530				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	99.90195				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	99.90188				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.76440				0.00	0	200,000,000.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.78450				0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.79975	100.00000	7.78396				0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.60755	100.00000	7.59214				0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00023	100.00000	0.00023				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.44500		109.80878	6.44500	109.78954				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.94000		234.69162	1.94000	234.67911				0.00	0	9,977,600,000.00
WSP1	On 28/05/2015	Spot Bond	6.30500		102.51663	6.30500	102.49925				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	6.74000		106.45750	6.74000	106.43801				0.00	0	4,700,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP3	On 28/05/2019	Spot Bond	6.98500	109.08567		6.98500	109.06498			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.18500	109.59244		7.18500	109.57107			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.23000	110.53858		7.23000	110.51689			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	5.93500	97.69657		5.93500	97.68105			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.86500	96.03127		5.86500	96.01602			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.93500	97.68105		5.93500	97.66554			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.37500	74.70780		6.37500	74.69485			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	61.38212		100.00000	61.26567			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	32.49033		100.00000	32.42869			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>70,391,992,194,615,500.00</b>	<b>3,683,573,600</b>	<b>1469771207300.00</b>
<b>Grand Total:</b>										<b>70,392,015,756,868,100.00</b>	<b>3,683,746,653</b>	<b>1469775393767.00</b>