



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 07/04/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 07/04/2015	Any day expiry		11.82150	11.82150		11.96840	11.96840		16.18	0.00	0	0.00
\$ / R	On 08/04/2015	Any day expiry		11.82520	11.82520		11.96850	11.96850		15.76	118,668,000.00	10,000	10,000.00
\$ / R	On 08/04/2015	Any day expiry	11.80	Call	52.75880	0.05276	214.73740	0.21474	52.759	15.76	0.00	0	10,000.00
\$ / R	On 09/04/2015	Any day expiry		11.82520	11.82520		11.97020	11.97020		15.64	0.00	0	15.00
\$ / R	On 14/04/2015	Any day expiry		11.83300	11.83300		11.97870	11.97870		14.40	0.00	0	0.00
\$ / R	On 14/04/2015	Any day expiry	12.24	Put	419.56930	0.41957	321.01360	0.32101	419.569	18.18	0.00	0	500.00
\$ / R	On 28/04/2015	Any day expiry		11.85960	11.85960		12.00540	12.00540		14.55	1,033,081.50	87	4,905.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	1.85520	0.00186	2.02640	0.00203	1.855	17.18	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	6.30820	0.00631	6.86350	0.00686	6.308	14.59	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	114.39980	0.11440	199.68900	0.19969	114.400	15.40	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	0.55010	0.00055	0.44150	0.00044	0.550	34.86	0.00	0	300.00
\$ / R	On 29/04/2015	Any day expiry		11.86150	11.86150		12.00730	12.00730		14.59	0.00	0	758.00
\$ / R	On 29/04/2015	Any day expiry	12.47	Put	643.10810	0.64311	535.68410	0.53568	643.108	18.00	0.00	0	500.00
\$ / R	On 06/05/2015	Any day expiry		11.87480	11.87480		12.02070	12.02070		14.66	0.00	0	0.00
\$ / R	On 06/05/2015	Any day expiry	11.66	Put	99.85800	0.09986	74.53220	0.07453	99.858	14.21	0.00	0	5,500.00
\$ / R	On 06/05/2015	Any day expiry	12.62	Call	37.95090	0.03795	69.95870	0.06996	37.951	18.45	0.00	0	5,500.00
\$ / R	On 13/05/2015	Any day expiry		11.88820	11.88820		12.03440	12.03440		14.72	0.00	0	6,224.00
\$ / R	On 15/05/2015	Any day expiry		11.89200	11.89200		12.03830	12.03830		14.79	0.00	0	0.00

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 27/05/2015	Any day expiry		11.91530	11.91530	12.06190	12.06190		14.73	0.00	0	1,389.00
\$ / R	10.80	Put	Any day expiry	6.85540	0.00686		4.95850	0.00496	6.855	14.11	0.00	0	300.00
\$ / R	10.94	Put	Any day expiry	12.02860	0.01203		8.37320	0.00837	12.029	13.95	0.00	0	3,655.00
\$ / R	11.15	Put	Any day expiry	26.10970	0.02611		19.45840	0.01946	26.110	13.70	0.00	0	250.00
\$ / R	11.90	Call	Any day expiry	266.60720	0.26661		364.15450	0.36415	266.607	14.73	0.00	0	3,655.00
\$ / R	12.21	Call	Any day expiry	161.25660	0.16126		229.81250	0.22981	161.257	15.99	0.00	0	250.00
\$ / R	15.48	Call	Any day expiry	7.03230	0.00703		9.14750	0.00915	7.032	31.65	0.00	0	300.00
\$ / R		On 03/06/2015	Any day expiry		11.92890	11.92890	12.07570	12.07570		14.74	0.00	0	0.00
\$ / R	12.30	Call	Any day expiry	159.91710	0.15992		223.47450	0.22347	159.917	16.28	0.00	0	10,000.00
\$ / R		On 09/06/2015	Any day expiry		11.94060	11.94060	12.08750	12.08750		14.92	0.00	0	288.00
\$ / R		On 12/06/2015	Foreign Exchange Future		11.94660	11.94660	12.09360	12.09360		14.97	738,335,719.80	61,803	1,182,881.00
\$ / R	10.73	Put	Foreign Exchange Future	9.50150	0.00950		7.97230	0.00797	9.501	14.00	0.00	0	22,850.00
\$ / R	10.75	Put	Foreign Exchange Future	9.97810	0.00998		8.36040	0.00836	9.978	13.92	0.00	0	10,000.00
\$ / R	10.80	Put	Foreign Exchange Future	12.02620	0.01203		9.41600	0.00942	12.026	13.89	0.00	0	9,100.00
\$ / R	10.98	Put	Foreign Exchange Future	22.67450	0.02267		16.20710	0.01621	22.674	13.80	0.00	0	22,320.00
\$ / R	11.00	Put	Foreign Exchange Future	24.24030	0.02424		17.44560	0.01745	24.240	13.79	0.00	0	55,000.00
\$ / R	11.35	Put	Foreign Exchange Future	69.64730	0.06965		54.84560	0.05485	69.647	13.62	0.00	0	51,500.00
\$ / R	11.48	Call	Foreign Exchange Future	570.09480	0.57009		692.38280	0.69238	570.095	13.91	0.00	0	1,600.00
\$ / R	11.50	Call	Foreign Exchange Future	556.11660	0.55612		676.67200	0.67667	556.117	13.96	0.00	0	3,940.00
\$ / R	11.50	Put	Foreign Exchange Future	109.51660	0.10952		83.07200	0.08307	109.517	13.96	0.00	0	1,750.00
\$ / R	11.60	Call	Foreign Exchange Future	489.61190	0.48961		604.62120	0.60462	489.612	14.18	0.00	0	500.00
\$ / R	11.65	Call	Foreign Exchange Future	458.50330	0.45850		570.60720	0.57061	458.503	14.30	0.00	0	800.00
\$ / R	11.65	Put	Foreign Exchange Future	161.90330	0.16190		127.00720	0.12701	161.903	14.30	0.00	0	110.00
\$ / R	12.00	Put	Foreign Exchange Future	335.26800	0.33527		277.23600	0.27724	335.268	15.16	0.00	0	34,600.00
\$ / R	12.02	Put	Foreign Exchange Future	347.67280	0.34767		287.80310	0.28780	347.673	15.23	0.00	0	7,000.00
\$ / R	12.13	Call	Foreign Exchange Future	235.95200	0.23595		313.70170	0.31370	235.952	15.64	0.00	0	15,000.00
\$ / R	12.20	Put	Foreign Exchange Future	467.79850	0.46780		393.77760	0.39378	467.798	15.90	0.00	0	5,000.00
\$ / R	12.30	Call	Foreign Exchange Future	187.04500	0.18704		253.53410	0.25353	187.045	16.27	0.00	0	1,600.00
\$ / R	12.50	Call	Foreign Exchange Future	142.76840	0.14277		197.57210	0.19757	142.768	17.01	0.00	0	30,000.00
\$ / R	12.50	Put	Foreign Exchange Future	696.16840	0.69617		603.97210	0.60397	696.168	17.01	0.00	0	300.00
\$ / R	12.56	Call	Foreign Exchange Future	131.85750	0.13186		183.44790	0.18345	131.858	17.23	0.00	0	1,750.00
\$ / R	12.63	Call	Foreign Exchange Future	120.60070	0.12060		168.33210	0.16833	120.601	17.52	0.00	0	9,100.00
\$ / R	13.00	Call	Foreign Exchange Future	76.92610	0.07693		109.34630	0.10935	76.926	19.01	0.00	0	37,000.00
\$ / R	13.00	Put	Foreign Exchange Future	1,130.32610	1.13033		1,015.74630	1.01575	1,130.326	19.01	0.00	0	501.00
\$ / R	13.22	Call	Foreign Exchange Future	59.76420	0.05976		86.00450	0.08600	59.764	19.88	0.00	0	22,850.00
\$ / R	13.25	Call	Foreign Exchange Future	57.72840	0.05773		83.31430	0.08331	57.728	19.99	0.00	0	110.00
\$ / R	13.25	Put	Foreign Exchange Future	1,361.12840	1.36113		1,239.71430	1.23971	1,361.128	19.99	0.00	0	201.00
\$ / R	13.46	Call	Foreign Exchange Future	45.61440	0.04561		66.50140	0.06650	45.614	20.76	0.00	0	22,320.00
\$ / R	13.50	Call	Foreign Exchange Future	43.67500	0.04367		63.74500	0.06375	43.675	20.90	0.00	0	51,500.00
\$ / R		On 26/06/2015	Any day expiry		11.97450	11.97450	12.12210	12.12210		14.97	0.00	0	4,136.00
\$ / R	10.80	Put	Any day expiry	16.59160	0.01659		13.25630	0.01326	16.592	13.70	0.00	0	300.00
\$ / R	11.15	Put	Any day expiry	48.70890	0.04871		37.49620	0.03750	48.709	13.62	0.00	0	250.00
\$ / R	12.46	Call	Any day expiry	187.92550	0.18793		249.56570	0.24957	187.925	16.78	0.00	0	250.00
\$ / R	15.88	Call	Any day expiry	15.80520	0.01581		23.95270	0.02395	15.805	29.95	0.00	0	300.00
\$ / R		On 30/06/2015	Any day expiry		11.98250	11.98250	12.13020	12.13020		15.11	0.00	0	7,712.00
\$ / R		On 06/07/2015	Any day expiry		11.99450	11.99450	12.14240	12.14240		15.10	0.00	0	0.00
\$ / R	12.13	Call	Any day expiry	307.63050	0.30763		390.38300	0.39038	307.630	15.55	0.00	0	5,500.00
\$ / R		On 29/07/2015	Any day expiry		12.04150	12.04150	12.19010	12.19010		15.42	0.00	0	750.00

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 29/07/2015	Any day expiry	10.80	Put	29.76760	0.02977	25.55270	0.02555	29.768	13.68	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	71.85320	0.07185	56.57700	0.05658	71.853	13.67	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	220.02750	0.22003	276.90320	0.27690	220.028	17.57	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	31.52500	0.03152	43.67480	0.04367	31.525	29.17	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.10100	12.10100	12.25040	12.25040		15.62	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	41.78490	0.04178	35.30270	0.03530	41.785	13.72	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	89.65500	0.08966	71.96520	0.07197	89.655	13.71	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	237.72240	0.23772	289.72380	0.28972	237.722	18.29	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	43.87720	0.04388	58.05560	0.05806	43.877	28.86	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.10920	12.10920	12.25870	12.25870		15.59	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.12970	12.12970	12.27950	12.27950		15.60	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.13790	12.13790	12.28780	12.28780		15.72	101,594,223.00	8,370	93,272.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	31.75550	0.03176	26.69940	0.02670	31.756	14.12	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,572.07130	1.57207	1,716.56510	1.71657	1,572.071	14.06	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	67.91630	0.06792	56.69200	0.05669	67.916	13.51	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,208.94000	1.20894	1,346.46740	1.34647	1,208.940	13.52	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	71.04000	0.07104	58.66740	0.05867	71.040	13.52	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,069.92550	1.06993	1,201.33350	1.20133	1,069.926	13.66	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	108.36570	0.10837	89.06950	0.08907	108.366	13.68	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	129.05790	0.12906	107.24590	0.10725	129.058	13.75	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	187.67920	0.18768	159.41870	0.15942	187.679	13.91	1,876,792.00	10,000	35,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	200.56410	0.20056	170.98990	0.17099	200.564	13.95	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	761.88230	0.76188	877.16540	0.87717	761.882	14.10	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	232.31550	0.23232	195.76570	0.19577	232.315	14.16	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	421.05820	0.42106	363.00200	0.36300	421.058	15.28	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	558.95820	0.55896	650.80200	0.65080	558.958	15.28	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	525.54620	0.52555	613.96050	0.61396	525.546	15.52	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	505.76530	0.50577	592.08170	0.59208	505.765	15.66	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	468.77440	0.46877	550.86370	0.55086	468.774	15.96	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	383.55710	0.38356	454.37790	0.45438	383.557	16.78	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	259.51180	0.25951	311.08440	0.31108	259.512	18.45	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	257.80080	0.25780	309.07580	0.30908	257.801	18.48	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	252.75640	0.25276	303.14670	0.30315	252.756	18.57	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	208.63830	0.20864	251.34370	0.25134	208.638	19.46	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	145.73200	0.14573	176.80060	0.17680	145.732	21.12	0.00	0	135,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	124.06580	0.12407	150.49980	0.15050	124.066	21.95	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	107.93730	0.10794	130.81040	0.13081	107.937	22.73	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.16670	12.16670	12.31700	12.31700		15.71	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	53.99280	0.05399	46.22180	0.04622	53.993	13.72	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	104.39650	0.10440	86.03820	0.08604	104.396	13.62	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	165.01550	0.16502	139.72810	0.13973	165.015	13.81	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	253.94100	0.25394	301.37630	0.30138	253.941	19.01	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	167.01670	0.16702	200.05820	0.20006	167.017	20.99	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	56.25970	0.05626	73.46490	0.07346	56.260	28.20	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.17080	12.17080	12.32110	12.32110		15.87	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.22910	12.22910	12.38040	12.38040		15.84	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	63.84740	0.06385	56.19760	0.05620	63.847	13.68	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	115.91640	0.11592	95.04650	0.09505	115.916	13.54	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	267.87960	0.26788	312.97940	0.31298	267.880	19.63	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	72.87750	0.07288	92.31030	0.09231	72.878	27.81	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.28790	12.28790	12.44010	12.44010		16.08	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	71.21200	0.07121	63.71080	0.06371	71.212	13.59	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	123.78200	0.12378	105.09960	0.10510	123.782	13.42	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	278.31150	0.27831	320.23450	0.32023	278.312	20.20	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	78.25040	0.07825	96.06250	0.09606	78.250	27.80	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.31520	12.31520	12.46780	12.46780		16.04	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.32150	12.32150	12.47420	12.47420		16.04	14,416,155.00	1,170	68,257.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,463.69100	1.46369	1,607.46620	1.60747	1,463.691	13.33	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	92.19100	0.09219	83.26620	0.08327	92.191	13.33	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,420.32470	1.42032	1,563.44290	1.56344	1,420.325	13.28	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,261.38660	1.26139	1,391.08200	1.39108	1,261.387	13.43	0.00	0	39,671.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,117.05990	1.11706	1,241.04310	1.24104	1,117.060	13.72	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	267.20890	0.26721	232.14240	0.23214	267.209	14.03	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	325.68510	0.32569	283.16910	0.28317	325.685	14.32	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	350.12050	0.35012	302.85150	0.30285	350.121	14.47	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	401.54900	0.40155	347.28450	0.34728	401.549	14.79	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.95	Call	800.00140	0.80000	896.30340	0.89630	800.001	14.94	0.00	0	2,114.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	456.25110	0.45625	397.75050	0.39775	456.251	15.10	0.00	0	96,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	715.56620	0.71557	803.63960	0.80364	715.566	15.57	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	454.79660	0.45480	516.74930	0.51675	454.797	17.93	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	432.68870	0.43269	491.97190	0.49197	432.689	18.19	0.00	0	11,629.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	412.06900	0.41207	468.66080	0.46866	412.069	18.45	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	368.04210	0.36804	418.71640	0.41872	368.042	19.08	0.00	0	39,671.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	358.12570	0.35813	407.43120	0.40743	358.126	19.24	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	245.81480	0.24581	280.52430	0.28052	245.815	21.34	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	211.02020	0.21102	235.24660	0.23525	211.020	22.64	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	208.30710	0.20831	225.86490	0.22586	208.307	23.20	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	207.73930	0.20774	225.11610	0.22512	207.739	23.32	0.00	0	68,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	198.99830	0.19900	212.58000	0.21258	198.998	26.75	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.34250	12.34250	12.49550	12.49550		16.14	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	76.88430	0.07688	69.81630	0.06982	76.884	13.49	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	128.22490	0.12822	113.16940	0.11317	128.225	13.25	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	284.39230	0.28439	323.45310	0.32345	284.392	20.74	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	80.39000	0.08039	97.45860	0.09746	80.390	27.58	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.45570	12.45570	12.61020	12.61020		16.33	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	279.08920	0.27909	241.02620	0.24103	279.089	13.89	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	278.54270	0.27854	299.85230	0.29985	278.543	24.09	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.51620	12.51620	12.67120	12.67120		16.41	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.52270	12.52270	12.67780	12.67780		16.40	6,386,577.00	510	3,773.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	127.48560	0.12749	116.75180	0.11675	127.486	13.11	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	367.20880	0.36721	321.18020	0.32118	367.209	14.22	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	380.96920	0.38097	334.05960	0.33406	380.969	14.29	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	440.80790	0.44081	388.23020	0.38823	440.808	14.61	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	369.84710	0.36985	410.83770	0.41084	369.847	21.29	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	316.79770	0.31680	331.37030	0.33137	316.798	25.16	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	284.32710	0.28433	327.85880	0.32786	284.327	27.14	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	55.59690		0.05560	68.60730	0.06861		55.597	27.14	0.00	0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			12.70640		12.70640	12.86170	12.86170			16.90	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.71470		12.71470	12.87000	12.87000			16.89	0.00	0	500.00
\$ / R	On 15/09/2016	Any day expiry			12.91100		12.91100	13.06620	13.06620			17.29	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.91930		12.91930	13.07460	13.07460			17.29	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.09890		13.09890	13.25410	13.25410			14.79	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.10940		13.10940	13.26450	13.26450			17.57	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.94660		11.94660	12.09360	12.09360			14.97	238,932.00	20	743.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.13790		12.13790	12.28780	12.28780			15.72	0.00	0	98.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.32150		12.32150	12.47420	12.47420			16.04	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.52270		12.52270	12.67780	12.67780			16.40	0.00	0	27.00
£ / R	On 12/06/2015	Foreign Exchange Future			17.76760		17.76760	17.91940	17.91940			14.73	12,188,573.60	686	28,813.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	144.40210		0.14440	127.47650	0.12748		144.402	14.30	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	44.80810		0.04481	67.22750	0.06723		44.808	18.67	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.04150		18.04150	18.19690	18.19690			14.90	721,660.00	40	910.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.30980		18.30980	18.46900	18.46900			15.33	0.00	0	5.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	675.67910		0.67568	631.82340	0.63182		675.679	14.77	0.00	0	830.00
£ / R	On 14/03/2016	Foreign Exchange Future			18.60920		18.60920	18.77140	18.77140			15.68	0.00	0	0.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09937		0.09937	0.10107	0.10107			15.00	0.00	0	14,018.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10111		0.10111	0.10284	0.10284			15.56	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10283		0.10283	0.10458	0.10458			15.54	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			12.96300		12.96300	13.14480	13.14480			12.99	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	28.22720		0.02823	48.63350	0.04863		28.227	18.17	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			12.98830		12.98830	13.17060	13.17060			13.27	6,598,056.40	508	154,437.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	45.13250		0.04513	32.96760	0.03297		45.133	12.43	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	140.60120		0.14060	102.04960	0.10205		140.601	12.77	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	571.47780		0.57148	464.71060	0.46471		571.478	14.52	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	93.05130		0.09305	142.71410	0.14271		93.051	15.77	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	54.25480		0.05425	85.68590	0.08569		54.255	17.27	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	14.98780		0.01499	25.16230	0.02516		14.988	20.99	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.21540		13.21540	13.40210	13.40210			14.05	1,519,771.00	115	11,263.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	320.95650		0.32096	260.31250	0.26031		320.957	13.39	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	150.87880		0.15088	191.40540	0.19141		150.879	18.60	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.43880		13.43880	13.62950	13.62950			14.67	0.00	0	10,150.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	416.65640		0.41666	346.65700	0.34666		416.656	13.57	0.00	0	6,291.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	965.48820		0.96549	856.55280	0.85655		965.488	15.83	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	188.28850		0.18829	209.15830	0.20916		188.288	22.57	0.00	0	6,291.00
€ / R	On 14/03/2016	Foreign Exchange Future			13.69090		13.69090	13.88630	13.88630			15.12	0.00	0	1,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.21270		14.21270	14.41190	14.41190			15.58	0.00	0	0.00
AI/R03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
AL12	On 07/05/2015	Index Future			565.77900		565.77900	564.25800	564.25800				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL37	On 07/05/2015	Index Future			459.90300		459.90300		459.39300	459.39300			0.00	0	122.00
AL37	On 06/08/2015	Index Future			467.17100		467.17100		466.67500	466.67500			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			549.77300		549.77300		548.74500	548.74500			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			558.46200		558.46200		557.44400	557.44400			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			502.91400		502.91400		501.98700	501.98700			0.00	0	573.00
ALBI	On 06/08/2015	Index Future			510.86200		510.86200		509.94500	509.94500			0.00	0	10.00
ALBI	On 05/11/2015	Index Future			519.37800		519.37800		518.46000	518.46000			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.10840		9.10840		9.13360	9.13360		13.92	1,020,140.80	112	15,315.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	20.02760		0.02003		20.22790	0.02023	20.028	13.86	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	53.41500		0.05341		55.81930	0.05582	53.415	13.72	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	163.21320		0.16321		164.85970	0.16486	163.213	13.87	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	197.52390		0.19752		220.89260	0.22089	197.524	14.06	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	91.36060		0.09136		107.72790	0.10773	91.361	15.06	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	64.47500		0.06447		77.87330	0.07787	64.475	15.47	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.20860		9.20860		9.23800	9.23800		14.15	0.00	0	1,136.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.31010		9.31010		9.34240	9.34240		14.07	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.42570		9.42570		9.46170	9.46170		13.95	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.56280		9.56280		9.60510	9.60510		12.19	0.00	0	1,771.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.70440		9.70440		9.74830	9.74830		13.29	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.44260		12.44260		12.65710	12.65710		13.88	0.00	0	7,458.00
CHF / R	On 14/09/2015	Foreign Exchange Future			12.69530		12.69530		12.91640	12.91640		14.93	0.00	0	625.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.91250		1.91250		1.93540	1.93540		13.97	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.92580		1.92580		1.94930	1.94930		14.44	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.74310		1.74310		1.76800	1.76800		12.55	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.77570		1.77570		1.80140	1.80140		14.19	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 07/05/2015	Bond Future			122.83554		122.83554		122.85701	122.85701			0.00	0	0.00
EL28	On 06/08/2015	Bond Future			124.80927		124.80927		124.83517	124.83517			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.19249		86.29346		9.21859	86.09047			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future	9.26785		87.67270		9.29438	87.46936			0.00	0	0.00
ES33	On 05/11/2015	Bond Future	9.33562		85.33203		9.36277	85.12670			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/05/2015	GOVI	498.74300		498.74300		497.86000	497.86000			14,962,290.00	3	491.00
GOVI	On 06/08/2015	GOVI	506.62500		506.62500		505.75300	505.75300			0.00	0	29.00
GOVI	On 05/11/2015	GOVI	515.06900		515.06900		514.19800	514.19800			0.00	0	0.00
I2025	On 07/05/2015	Bond Future	118.97792		118.97792		118.78892	118.78892			0.00	0	16.00
I2025	On 06/08/2015	Bond Future	119.72442		119.72442		119.53650	119.53650			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/05/2015	Bond Future	129.04013		129.04013		128.13568	128.13568			0.00	0	2,657.00
I2038	On 06/08/2015	Bond Future	129.80279		129.80279		128.88807	128.88807			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/05/2015	Bond Future	128.07873		128.07873		126.53806	126.53806			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future	130.13633		130.13633		128.57557	128.57557			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 07/05/2015	Bond Future	138.42448		138.42448		137.09508	137.09508			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future	139.18984		139.18984		137.84372	137.84372			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	226.84800		226.84800		226.25600	226.25600			0.00	0	1,013.00
IGOV	On 06/08/2015	Index Future	230.45200		230.45200		229.86200	229.86200			0.00	0	98.00
IGOV	On 05/11/2015	Index Future	234.31100		234.31100		233.71800	233.71800			0.00	0	0.00
ILBI	On 07/05/2015	Index Future	614.29700		614.29700		612.47100	612.47100			0.00	0	0.00
ILBI	On 06/08/2015	Index Future	624.26000		624.26000		622.41600	622.41600			0.00	0	159.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.11000		93.89000		6.11000	93.89000			0.00	0	1,000.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future	6.12000		93.88000		6.12000	93.88000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.23000		93.77000		6.23000	93.77000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.25000		93.75000		6.25000	93.75000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.35000		93.65000		6.35000	93.65000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.37000		93.63000		6.37000	93.63000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.62000		93.38000		6.62000	93.38000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.80000		93.20000		6.80000	93.20000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	6.94000		93.06000		6.94000	93.06000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.07000	92.93000		7.07000	92.93000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.20000	92.80000		7.20000	92.80000			0.00	0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.32000	92.68000		7.32000	92.68000			0.00	0	0.00
KES / R	On 12/06/2015		Foreign Exchange Future	0.12720	0.12720		0.12910	0.12910			0.00	0	10.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.12670	0.12670		0.12860	0.12860			0.00	0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12550	0.12550		0.12910	0.12910			0.00	0	1,870.00
NGN / R	On 12/06/2015		Foreign Exchange Future	0.05500	0.05500		0.05560	0.05560			0.00	0	99,450.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.05250	0.05250		0.05300	0.05300			0.00	0	0.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05060	0.05060		0.05060	0.05060			0.00	0	164,380.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.08720	1.08720		1.08910	1.08910			0.00	0	250.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.08880	1.08880		1.09070	1.09070			0.00	0	0.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.09070	1.09070		1.09260	1.09260			0.00	0	0.00
R186	On 07/05/2015		Bond Future	7.69399	125.36918		7.71988	125.14526		8.53	29,587,126.48	236	37,790.00
R186	On 07/05/2015	7.40	Put	2,911.74000	2.91174	3,157.90000	3.15790	2,911.740	2,911.740	8.32	0.00	0	4,229.00
R186	On 07/05/2015	7.45	Put	2,564.08000	2.56408	2,808.76000	2.80876	2,564.080	2,564.080	8.33	0.00	0	4,229.00
R186	On 07/05/2015	7.50	Put	2,238.29000	2.23829	2,479.80000	2.47980	2,238.290	2,238.290	8.35	0.00	0	4,229.00
R186	On 07/05/2015	7.80	Put	806.21000	0.80621	988.18000	0.98818	806.210	806.210	8.46	0.00	0	300.00
R186	On 07/05/2015	8.00	Put	327.31000	0.32731	445.16000	0.44516	327.310	327.310	8.53	0.00	0	4,229.00
R186	On 07/05/2015	8.05	Put	254.66000	0.25466	357.06000	0.35706	254.660	254.660	8.56	0.00	0	4,229.00
R186	On 07/05/2015	8.10	Put	195.94000	0.19594	283.76000	0.28376	195.940	195.940	8.59	0.00	0	4,229.00
R186	On 06/08/2015		Bond Future	7.74037	122.07582		7.76671	121.85260		8.66	0.00	0	340.00
R186	On 06/08/2015	7.75	Call	2,443.09000	2.44309	2,378.78000	2.37878	2,443.090	2,443.090	8.57	0.00	0	1,000.00
R186	On 06/08/2015	8.90	Put	172.45000	0.17245	203.63000	0.20363	172.450	172.450	9.08	0.00	0	5,350.00
R186	On 05/11/2015		Bond Future	7.77458	124.09174		7.80165	123.86670		8.41	0.00	0	0.00
R186	On 05/11/2015	9.00	Put	455.54000	0.45554	499.87000	0.49987	455.540	455.540	8.87	0.00	0	2,600.00
R186	On 04/02/2016		Bond Future	7.79775	120.97298		7.82567	120.74516		8.47	9,677,838.40	80	5,512.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/05/2015		Bond Future	287.71455	287.71455		287.76733	287.76733			0.00	0	1,046.00
R197	On 06/08/2015		Bond Future	286.28840	286.28840		286.35176	286.35176			0.00	0	0.00
R197	On 07/12/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/05/2015		Bond Future	240.81568	240.81568		239.14106	239.14106			145,452,670.72	604	53,310.00
R202	On 06/08/2015		Bond Future	241.47184	241.47184		239.77856	239.77856			0.00	0	0.00
R202	On 07/12/2033		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/05/2015		Bond Future	7.48363	103.07321		7.50955	102.92072		6.75	0.00	0	15,264.00
R2023	On 06/08/2015		Bond Future	7.52953	104.72065		7.55600	104.56922		6.57	0.00	0	0.00
R2023	On 06/08/2015	9.07	Put	27.82000	0.02782	34.95000	0.03495	27.820	27.820	6.96	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



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		On 07/05/2015	Bond Future	6.77225	104.43738		6.79364	104.39082		2.20	0.00	0	7,710.00
R203		On 06/08/2015	Bond Future	6.81532	106.10660		6.83770	106.06285		2.05	0.00	0	0.00
R203		On 05/11/2015	Bond Future	6.82277	103.69143		6.84747	103.64854		1.89	0.00	0	0.00
R203		On 15/09/2017	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2030		On 07/05/2015	Bond Future	8.06489	101.65918		8.09077	101.43962			0.00	0	7,046.00
R2030		On 06/08/2015	Bond Future	8.11639	99.27563		8.14267	99.05610			0.00	0	0.00
R2030		On 31/01/2030	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2032		On 07/05/2015	Bond Future	8.16866	101.67028		8.19953	101.38917			0.00	0	126.00
R2032		On 06/08/2015	Bond Future	8.21759	103.29524		8.24899	103.01315			0.00	0	0.00
R2032		On 05/11/2015	Bond Future	8.25731	100.84471		8.28945	100.55950			0.00	0	0.00
R2032		On 31/03/2032	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2037		On 07/05/2015	Bond Future	8.27390	104.61329		8.29972	104.35079			0.00	0	32,365.00
R2037		On 06/08/2015	Bond Future	8.32327	102.02649		8.34947	101.76336			0.00	0	1,954.00
R2037		On 05/11/2015	Bond Future	8.36028	103.71184		8.38701	103.44600			0.00	0	0.00
R2037		On 31/01/2037	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204		On 07/05/2015	Bond Future	7.01939	106.18880		7.04580	106.10429		3.31	0.00	0	12,556.00
R204		On 06/08/2015	Bond Future	7.07322	103.85011		7.10071	103.76784		3.31	0.00	0	100.00
R204	8.41	On 06/08/2015	Bond Future	23.26000	0.02326		28.84000	0.02884	23.260	3.52	0.00	0	699.00
R204		On 05/11/2015	Bond Future	7.10024	105.56495		7.12962	105.48295		3.14	0.00	0	0.00
R204		On 21/12/2018	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203		On 21/12/2018	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2044		On 07/05/2015	Bond Future	8.32791	107.00108		8.34864	106.76781			0.00	0	9,496.00
R2044		On 06/08/2015	Bond Future	8.37474	104.32717		8.39570	104.09389			0.00	0	0.00
R2044		On 05/11/2015	Bond Future	8.40999	106.05060		8.43134	105.81497			0.00	0	0.00
R2044		On 31/01/2044	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2048		On 07/05/2015	Bond Future	8.31105	106.63059		8.33171	106.38979			2,345,872.98	22	34,121.00
R2048		On 06/08/2015	Bond Future	8.35314	108.33487		8.37402	108.09390			0.00	0	745.00
R2048		On 05/11/2015	Bond Future	8.38927	105.69231		8.41054	105.44890			0.00	0	0.00
R2048		On 28/02/2048	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207		On 07/05/2015	Bond Future	7.17357	102.62778		7.19982	102.52485		4.35	14,367,889.20	140	34,939.00
R207	7.73	On 07/05/2015	Bond Future	2,180.00000	2.18000		2,095.11000	2.09511	2,180.000	4.43	0.00	0	66.00
R207		On 06/08/2015	Bond Future	7.22796	100.62556		7.25506	100.52447		4.35	0.00	0	100.00
R207	7.46	On 06/08/2015	Bond Future	1,488.57000	1.48857		1,444.23000	1.44423	1,488.570	4.34	0.00	0	70.00
R207		On 05/11/2015	Bond Future	7.25632	102.28741		7.28483	102.18621		4.17	0.00	0	0.00
R207	7.43	On 05/11/2015	Bond Future	1,619.09000	1.61909		1,575.76000	1.57576	1,619.090	4.16	0.00	0	53.00
R207		On 04/02/2016	Bond Future	7.26418	100.44257		7.29450	100.34053		4.06	0.00	0	0.00
R207	7.27	On 04/02/2016	Bond Future	1,471.80000	1.47180		1,432.39000	1.43239	1,471.800	4.01	0.00	0	43.00
R207		On 15/01/2020	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.26431		98.33615		7.29032	98.21525		5.49	47,398,024.30	482	58,893.00
R208	On 06/08/2015	Bond Future			7.31066		99.90785		7.33734	99.78837		5.33	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	20.04000		0.02004		25.31000	0.02531	20.040	5.65	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.34036		98.15694		7.36816	98.03702		5.29	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	232.16000		0.23216		255.84000	0.25584	232.160	5.51	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.22159		81.18260		8.24731	80.96639		13.55	0.00	0	21,991.00
R209	On 07/05/2015	Bond Future	8.30	Put	942.61000		0.94261		1,132.54000	1.13254	942.610	13.45	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.26502		82.48015		8.29109	82.26320		13.31	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	57.96000		0.05796		71.19000	0.07119	57.960	14.00	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.30028		80.69348		8.32686	80.47422		13.59	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/05/2015	Bond Future			175.50802		175.50802		175.54034	175.54034			0.00	0	833.00
R210	On 06/08/2015	Bond Future			178.32790		178.32790		178.36672	178.36672			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/05/2015	Bond Future			130.86182		130.86182		130.88651	130.88651			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			131.34700		131.34700		131.37656	131.37656			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/05/2015	Bond Future			137.27053		137.27053		137.29579	137.29579			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			137.70078		137.70078		137.73110	137.73110			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.11781		91.51815		8.14359	91.30715		11.58	0.00	0	16,829.00
R213	On 06/08/2015	Bond Future			8.16416		92.98087		8.19031	92.76964		11.34	0.00	0	0.00
R213	On 05/11/2015	Bond Future			8.20363		90.97101		8.23037	90.75759		11.55	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/05/2015	Bond Future			8.25570		82.64464		8.28139	82.41371		14.31	0.00	0	15,271.00
R214	On 06/08/2015	Bond Future			8.29673		83.96555		8.32276	83.73374		14.06	0.00	0	0.00
R214	On 05/11/2015	Bond Future			8.33181		82.06002		8.35834	81.82564		14.38	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 04/02/2016	Bond Future		8.36121	83.50216		8.38831	83.26447		14.05	0.00	0	4,320.00
R214	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future		20,878.62000	20,878.62000		21,149.98000	21,149.98000			0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future		4.53390	4.53390		4.59230	4.59230		11.51	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future		4.50520	4.50520		4.56390	4.56390		12.23	0.00	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future		1.55140	1.55140		1.54810	1.54810			0.00	0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future		1.50860	1.50860		1.50390	1.50390			0.00	0	0.00
<b>Total for Derivatives :</b>											<b>1,268,389,394.18</b>	<b>94,988</b>	<b>4,063,350.00</b>

### i-Bonds

AA02	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.18139			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond		6.59000	104.30123		6.59000	104.28250			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.31532			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond		8.49000	103.04081		8.49000	103.01753			3,396,000,000.00	400,000,000	200,000,000.00
AA06	On 15/04/2021	Spot Bond		0.00000	100.00000		0.00000	99.88351			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond		8.74000	103.32356		8.74000	103.29928			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond		10.00000	107.02800		10.00000	107.00000			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond		0.00000	100.00000		0.00000	100.92956			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.01155			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		9.07500	100.83381		9.07500	100.80909			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond		100.00000	10.66345		100.00000	10.63674			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond		10.84000	104.19741		10.84000	104.16704			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond		100.00000	10.00614		100.00000	9.98567			0.00	0	0.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.93646			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.37000	108.02723		8.37000	108.00277			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	108.12800		10.00000	108.10000			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.34000	126.50970		2.34000	273.36126			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.87339			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.71373			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.49836			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.51065			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	99.80607			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.58502			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.49069			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.08000	171.43070		2.08000	171.43127			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.25665		2.76000	164.25417			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.94462		2.17000	174.94477			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	184.55503		1.82000	184.55693			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.76625	81.07188		7.76625	81.05527			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.76625	81.07188		7.76625	81.05527			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	98.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.37043			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.10000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	96.20000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	95.64000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	94.28000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	93.60000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.03936			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.92505			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	93.25000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	92.54000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	92.27000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	91.99000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.25615			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.88000	103.66272		6.88000	103.64376			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.85745			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	90.67000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	90.15000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.65000	94.79723		2.65000	108.64083			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.41000	102.17656		2.41000	160.87326			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.25000	119.37598		2.25000	218.41993			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	88.37000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.10000	93.36556		9.10000	93.34299			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.93000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	64.40000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	104.19284			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	96.52000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	105.37000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN76	On 21/12/2026	Spot Bond	9.63000		109.17119		9.63000	109.14299			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.10000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.10500		113.05937		9.10500	113.03173			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.44500		92.35634		8.44500	92.33548			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	104.06000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	113.09000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.20000		112.34123		9.20000	112.31348			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	90.37000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.63681			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.45738			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.92000		105.67795		7.92000	105.65566			285,912,000,000.00	36,100,000	1,436,400,000.00
ABS11	On 09/04/2021	Spot Bond	8.45000		104.56288		8.45000	104.53923			3,380,000,000,000.00	400,000,000	900,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.75000		103.74710		6.75000	103.72799			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.56500		101.41797		8.56500	101.39460			467,649,000,000.00	54,600,000	3,649,900,000.00
ABS7	On 11/09/2026	Spot Bond	9.30000		97.23163		9.30000	97.20762			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.30000		102.43984		7.30000	102.41988			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.15000		218.65592		2.15000	277.03739			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	2.03000		126.12265		2.03000	128.93621			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.16000		129.77539		2.16000	132.38229			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00625		100.00000	0.00624			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		84.00729		100.00000	83.81935			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.04000		101.88114		11.04000	101.85174			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.33219			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		9.03880		100.00000	9.01690			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.36470			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.82536			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		53.87543		100.00000	53.74491			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.29968			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		69.15402		11.00000	69.13425			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		34.48027		100.00000	34.39674			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.47589			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.52044			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.45601			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.46944			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.47536			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.60833			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.60833			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.61729			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.61729			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.59937				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	95.20448				0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.12800	10.00000	108.10000				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.30737				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.46141				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.47461				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.47992				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.46919				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.44527				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.96500	104.49532	8.96500	104.47015				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.67425				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	102.30207				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	89.32858				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	180.92342				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	180.93060				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.45592				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.42180				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.84542				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.42155				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.59307				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.01295				0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.12800	10.00000	108.10000				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.70950				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.54726			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.45755			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.41439			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.44808			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.42922			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.57097		10.23000	100.54370			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.41941			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	117.16635			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.15000	105.18537		9.15000	105.15952			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.44640			0.00	0	100,000,000.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.01894		1.75000	117.15180			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.41401			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.43445			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.44771			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.42118			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.56380			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15385			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.90644			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.41640			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.36567			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.44506			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.43691			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.45960			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.46658		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.65322		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.85971		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.46827		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.46827		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.49004		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.43710		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.49479		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.18466		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.49004		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	97.35297		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.47742		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.46889		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	133.80207		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	134.75679		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.41056		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.40684		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.94135		0.00		0	0.00	
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.41694		0.00		0	0.00	
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	97.33845		0.00		0	435,000,000.00	
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.43445		0.00		0	0.00	
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.41109		0.00		0	0.00	
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.41056		0.00		0	0.00	
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.45110		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.70967			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.51772			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.53927			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.98251			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond		0.00000	100.00000		0.00000	102.67202			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		23.83212		100.00000	23.77244			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.53719		100.00000	13.50440			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.90972			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.67868			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.84269			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	102.06131			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.63093			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.70500	102.04268		7.70500	102.02149			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	102.09103			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	102.42865			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.67000	100.30083		8.67000	100.27770		43,350,000,000,000.00	5,000,000,000	5,490,000,000.00	
AIR02	On 30/04/2023	Spot Bond		9.20000	119.07982		9.20000	119.05040			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		6.99000	104.29744		6.99000	104.27797			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond		8.84000	105.88667		8.84000	105.86137			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		16.77689		100.00000	16.73956			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond		9.52500	107.39074		9.52500	107.36314			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.66000	167.42219		2.66000	167.42010			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.72552			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.65913			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	86.69834		100.00000	86.49289			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.29992			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.32246			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.42872			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.06672			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.40338			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.42921			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39274			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.16752			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	114.79000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	93.43000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.91298			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	87.46696			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.50000	132.45891		2.50000	237.56813			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	110.91723			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	111.96547			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.00573			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	107.43580			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN032	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	88.99913			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.27731			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond		2.51500	166.11469		2.51500	210.46551			0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN046	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.58074			0.00	0	0.00
ASN048	On 12/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN051	On 19/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN052	On 24/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.32606			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond		100.00000	33.66975		100.00000	33.59482			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	16.67794		100.00000	16.63754			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond		100.00000	16.77413		100.00000	16.73349			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond		100.00000	16.34129		100.00000	16.30170			0.00	0	0.00
ASN43U	On 10/03/2017	Spot Bond		100.00000	28.09674		100.00000	28.00602			0.00	0	0.00
ASN49U	On 19/09/2016	Spot Bond		100.00000	39.74662		100.00000	39.65033			0.00	0	0.00
ASN50U	On 16/03/2018	Spot Bond		100.00000	16.41902		100.00000	16.37924			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.56040			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.37864			0.00	0	30,000,000,000.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.20147			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.72000	103.41525		8.72000	103.39113			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.86191			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.48419			0.00	0	100,000,000.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.61085			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.82775			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.97656			0.00	1,000,000,000	1,000,000,000.00
BAW19	On 05/12/2020	Spot Bond	9.02000		105.63797		9.02000	105.61237			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.87000		102.46013		6.87000	102.44147			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		63.21150		100.00000	63.05497			0.00	0	0.00
BAW21	On 24/03/2022	Spot Bond	9.27000		100.54669		9.27000	100.52193			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.50330			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.52000		103.32610		8.52000	103.30255			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.84100		101.51317		10.84100	101.29731			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.88955		100.43621		10.88955	100.46192			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.90916		100.42461		10.90916	100.46203			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.26524			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.93449		100.60015		10.93449	100.45125			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.61663		100.69620		11.61663	100.66334			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.27129			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.27129			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.27136			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.09100		100.23974		11.09100	100.21798			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.02739		101.04225		11.02739	100.53837			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.88955		100.43621		10.88955	100.46192			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.94648		100.97227		10.94648	100.68715			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.12493		97.80249		10.12493	100.46086			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.25805			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.25431			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.25431			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.44780		104.42521		8.44780	102.68910			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.29500		99.90290		11.29500	99.87233			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.24725			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.22000		78.19736		11.22000	98.12494			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.23528			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		93.58645		9.28000	100.22708			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.25078			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.02000		74.66338		11.02000	100.63079			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.24372			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.24960			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.24960			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.89847			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.24088			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.25292			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.25292			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.24135			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.24486			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.25301			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.19920			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA48	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.20823			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.84100	101.57691		13.84100	101.35849			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.07607	100.83884		15.07607	100.79654			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.94574	100.81369		13.94574	100.63650			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.32560			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.32560			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.32560			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.33719			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.28481			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	30.22832		100.00000	30.17097			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.15396		100.00000	19.10706			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.43227		100.00000	17.38957			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.76066		100.00000	10.73430			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.78392		100.00000	10.75779			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.01015		100.00000	12.97829			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.27307		100.00000	11.24546			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.86363			0.00	0	10,000,000,000.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.52846			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.03348			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.03559			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.12734		100.00000	8.10765			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.12734		100.00000	8.10765			0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000	89.90148		100.00000	89.68059			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP93U	On 05/06/2015	Spot Bond	100.00000	86.69834	100.00000	86.49289				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.05000	103.90861	2.05000	180.42981				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.72000	103.45829	7.72000	166.97420				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.72000	97.43787	7.72000	167.25659				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.10500	99.94452	8.10500	99.92270				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	7.62000	98.95559	7.62000	98.93548				0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.34442				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.62440				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.26391				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.76292				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.86946				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.16738				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	39.85799	100.00000	39.75929				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.44502				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.47323				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.48264				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.59546				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.74583				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	24.94620	100.00000	24.88442				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	24.94620	100.00000	24.88442				0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.51758			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.52730			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.02000		101.98032		8.02000	101.95853			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.55644			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.60808			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		22.33662	100.00000	100.00000	22.28251			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		22.33662	100.00000	100.00000	22.28251			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000		0.00000	102.36798			0.00	100,000,000	2,000,000,000.00
BGL02	On 19/11/2024	Spot Bond	10.71500		104.93527		10.71500	104.63023			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000		0.00000	101.64514			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond	10.60500		99.52012		10.60500	99.68310			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.32041			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		66.58672	100.00000	100.00000	66.46039			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.80164			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.84634			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.33000		71.11676		8.33000	104.24852			0.00	0	2,200,000,000.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.27193			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.49553			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.82822			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.95640			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.81511			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.85516			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.92791			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.22995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.73509			0.00	0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.52105			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	85.44293		100.00000	85.24697			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.75823			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.80810			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	96.29181			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.67634			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	90.34653		100.00000	90.12346			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.91292			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.87817			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.18445			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.80865			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.77304			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.73800			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.52859			0.00	0	0.00
BTC028	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.31927			0.00	0	0.00
BTC029	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.26733			0.00	0	0.00
BTC030	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.89957			0.00	0	0.00
BTC031	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.19879			0.00	0	0.00
BTC032	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.14521			0.00	0	0.00
BTC034	On 12/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.88160			0.00	0	0.00
BTC035	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.44064			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BUS01U	On 30/09/2016	Spot Bond	100.00000		36.85425	100.00000	36.76398				0.00	0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.28223				0.00	0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000		100.00000	0.00000	100.29262				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.47569				0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000	0.00000	101.06723				0.00	2,200,000,000	1,100,000,000.00
CBL08	On 02/11/2016	Spot Bond	9.22000		113.12220	9.22000	113.09403				0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000	0.00000	106.71793				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.77000		106.24429	8.77000	106.21910				0.00	0	0.00
CBL12	On 06/09/2018	Spot Bond	12.22000		98.60383	12.22000	98.57205				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000	0.00000	98.90664				0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.52000		99.25758	12.52000	99.22429				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.10970				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.07000		104.40644	9.07000	104.38086				0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000	0.00000	97.93256				0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.52000		96.56921	12.52000	96.53682				0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.81293				0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000	0.00000	92.63010				0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.09296				0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.07000		97.50824	10.07000	97.48178				0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.57000		120.48174	9.57000	120.45080				0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.85000		114.26679	9.85000	114.23661				0.00	0	1,440,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.55000		110.95518	9.55000	110.92705				0.00	0	840,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.96940				0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.42000		100.97525	11.42000	100.94478				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.37440			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.46185			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.12780		10.00000	108.09960			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.57007			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.44342			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.96786			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	103.40050			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.92572			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.21723			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.22535			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.23508			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.77873			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.76059			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.85644			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.45603			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.02032			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	102.73398		10.11000	102.70600			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.03889			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN191	On 23/08/2016	Spot Bond	2.76000	121.15135		2.76000	121.14946			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	107.20244			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	118.40755		3.14000	121.03070			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	100.90477		8.25000	100.88261			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.86000	128.12324		2.86000	122.30734			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	126.29270		2.40000	120.56138			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.63501			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.24000	100.23186		8.24000	100.20963			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.71837			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.73105			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.29000	100.26723		8.29000	104.55675			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.29000	100.26723		8.29000	104.55675			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.34000	103.40809		8.34000	103.38488			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.46679			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.51297			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.12800		10.00000	108.10000			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.12800		10.00000	108.10000			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.09000			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.97650			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.14242		9.35000	101.11689			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.14242		9.35000	101.11689			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.11686			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.77259			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.20769			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.20769			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.20769			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.68390			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		8.95000	102.67671		8.95000	102.65228			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.19708			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52862			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.75183			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74934			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.79629			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.95038			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.07477			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.95539			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.18186			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.56862			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.43210			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.32848			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.41587			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.60713			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.26885			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.54500			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.34694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.44854			0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.12800		10.00000	108.10000			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08051			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34319			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.13582			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.49741			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.10462			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24376			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24182			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	137.41156			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.67890			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	137.06354			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	136.94036			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	137.09593			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	134.80209			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	135.46074			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.24521			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.38000	99.51563		10.38000	99.48781			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.90000	96.19760		10.90000	96.16986			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23129			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.49637			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.21718			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.61428			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.60064			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN321	On 30/04/2018	Spot Bond	8.80500	108.30305		8.80500	103.88194			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.43710			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.59564			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	131.90429			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.46466			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.49532			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.47760			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.65972			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	81.49236			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.52057			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23129			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	119.33838			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	119.48183			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.60521			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.57271			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23261			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.65571			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.54177			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.41836			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.48052			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.58978			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.26182			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.50667			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.81791			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.54238			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.65823			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.39887			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		9.56000	107.97633		9.56000	106.42588			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.44278			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	104.05050			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		11.70000	109.59101		11.70000	107.67172			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.70228			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		11.73000	107.34550		11.73000	107.31170			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.02000	107.68012		10.02000	107.65105			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.70228			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.70198			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	102.83746			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.43603			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.44517			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.44532			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.24103			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.07000	104.21182		9.07000	104.18670			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.31417			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.48211			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond		10.57000	100.47450		10.57000	100.44638			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN380	On 20/09/2024	Spot Bond	11.00000	100.61294		11.00000	100.58366			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.58183			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.49004			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.61434			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.49000	103.76155		11.49000	103.73005			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.53645			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.44507			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.82751			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.47483			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	100.16669			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.41027			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.41587			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	89.88492			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.43976			0.00	0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.70738			0.00	0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.50067			0.00	0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.27259			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.77066		7.01000	41.37688			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	175.85596			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.10500	99.94452		8.10500	148.46340			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.72000	37.89264		7.72000	166.97420			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN89	On 02/03/2028	Spot Bond	7.72000	38.33442		7.72000	167.25659			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	96.24746			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	96.21537			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.97840			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.97840			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.47213			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.44204			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.44801			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.01965			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.44506			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.61428			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.40577			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.43455			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.43186			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.43450			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	101.02347			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.86529			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.42000	105.42199		8.42000	103.82038			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.42000	104.67326		8.42000	104.64955			0.00	0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.71000	118.02892		9.71000	117.99817			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.33000	105.82517		7.33000	105.80424			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.28000	107.25935		9.28000	107.23291			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.34000	108.48401		9.34000	108.45681			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.71000	96.89039		9.71000	96.86530			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT02	On 03/04/2028	Spot Bond		10.45000	98.43564		10.45000	98.40825			0.00	0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond		10.45000	96.25615		10.45000	96.22923			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.88779			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.51845			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond		100.00000	9.77600		100.00000	9.75231			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.89055			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.35821			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond		0.00000	100.00000		0.00000	103.19238			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.86067			0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.86321			0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.95315			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond		100.00000	9.82886		100.00000	9.80505			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond		100.00000	11.88295		100.00000	11.85417			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		11.04500	102.68297		11.04500	102.68423			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	14.00100		100.00000	13.96709			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond		100.00000	5.92685		100.00000	5.91250			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond		100.00000	14.72232		100.00000	14.68666			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.39065			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.79500	98.15722		7.79500	98.13683			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.91243			0.00	0	0.00
DENG56	On 25/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.83220			0.00	0	0.00
DENG57	On 03/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.71558			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond		100.00000	64.20446		100.00000	64.04368			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.65152			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.99984			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.26545			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.32142			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.57167			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	102.71797			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.49796			0.00	0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	52.93385			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.05825			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.27000	106.40641		8.27000	106.38272			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.09000	113.56467		7.09000	113.54294			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.15500	106.68212		8.15500	106.65857			1,109,895,500,000.00	136,100,000	1,449,200,000.00
DV23	On 27/02/2023	Spot Bond	8.91000	107.22151		8.91000	107.19570			4,090,581,000,000.00	459,100,000	1,485,901,700.00
DV24	On 18/02/2024	Spot Bond	8.97000	105.68124		8.97000	105.65562			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.07500	109.39376		9.07500	109.36695			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.30819			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.18410			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.44535			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.90854			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.51247			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.51996			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.04046			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.24024			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.80120			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
E170	On 01/08/2020	Spot Bond		7.69000	127.45716		7.69000	127.43060			0.00	0	1,900,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	93.33945			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL037	On 31/01/2037	Spot Bond		2.20000	101.23510		2.20000	101.23508			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		1.20000	101.23375		1.20000	134.74437			1,440,000,000,000.00	1,200,000,000	600,000,000.00
EL28	On 02/05/2028	Spot Bond		2.11000	123.66039		2.11000	123.66067			0.00	0	8,200,000,000.00
EL29	On 19/11/2029	Spot Bond		2.09000	111.42843		2.09000	111.42872			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.07000	111.57857		2.07000	111.57892			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond		2.10000	104.11538		2.10000	104.11567			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond		2.18000	101.53852		2.18000	101.53855			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.12000	108.02041		9.12000	107.99380			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.02000	108.52410		9.02000	108.49809			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.50000	107.63898		9.50000	107.61138			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		9.71000	99.58461		9.71000	101.17114			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond		9.85000	105.96222		9.85000	103.63765			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.04072			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond		0.00000	100.00000		0.00000	97.10837			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.57321			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.32268			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.27197			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.20459			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.75047			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.80753			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.88114			0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.90574			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	87.41764		100.00000	87.21339			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.90000	103.91536		10.90000	103.88507			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.24347			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.70396			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.76187			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.60000	97.61132		9.60000	97.58632			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	98.12593			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	97.94757			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	101.11725			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	101.18644			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.12800		10.00000	108.10000			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.01121			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.05247			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.00296			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.03735			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.02044			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.00658			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.00000	101.12118		7.00000	101.10231			0.00	0	13,200,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES18	On 20/04/2018	Spot Bond	7.63000	104.05755		7.63000	108.65068			4,247,621,000,000.00	556,700,000	16,462,043,800.00
ES23	On 25/01/2023	Spot Bond	8.21000	112.20339		8.21000	112.17846			10,960,350,000,000.00	1,335,000,000	52,610,183,300.00
ES26	On 02/04/2026	Spot Bond	8.52500	95.41681		8.52500	95.39506			7,115,817,500,000.00	834,700,000	16,594,223,200.00
ES33	On 15/09/2033	Spot Bond	9.16500	85.83657		9.19000	85.62021			1,431,683,896,500,000.00	56,212,100,000	57,819,195,700.00
ES42	On 25/04/2042	Spot Bond	9.21000	96.85882		9.21000	96.83486			59,865,000,000,000.00	6,500,000,000	14,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.05406			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.08722			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.94092			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.84348			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.29614			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.96881			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	103.54569			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.88030			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.74316			0.00	0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.53975			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.16265		100.00000	12.13219			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.83755		100.00000	11.80791			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.50451			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.32250			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.56274			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.60151			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.12000	100.63625		9.12000	100.61161			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.56562			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.56555			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.62865			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	102.85040			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.87362			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.00000		0.00000	100.88799			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond		9.77000	105.06038		9.77000	104.53610			0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.89543			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		9.90000	109.96473		9.90000	109.93554			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.11824			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.16000	131.49999		2.16000	132.38229			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.18000	127.93999		2.18000	276.45301			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.36500	104.79576		2.36500	111.39655			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.39000	102.40118		2.39000	161.22702			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.14000	121.23910		2.14000	221.82949			0.00	0	400,000,000.00
FRBN04	On 15/09/2015	Spot Bond		7.15000	103.54520		7.15000	103.52554			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.68100	65.87193		7.68100	65.23098			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.42600	42.30310		9.42600	41.37651			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.66000	41.00094		9.66000	41.37651			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.03083			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.52594			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.45608			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.50017			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.42127		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.42127		7.47000	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
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49004			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.46730			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55650			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.48211			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.33844		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.51221			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.62929			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.61098			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	21.91656		100.09221	21.86342			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.43817			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.33777			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.58471			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.83107			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.48932			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.49473			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.45227			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.45830			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.59789			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.45036			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	61.97933		13.22500	61.95742			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.42490			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.42544			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.62786			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.44453			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.59500	96.69681		3.59500	100.03713			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.46360			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.46360			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.02482			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.23129			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.44442			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.43710			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.42702			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.61856			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.49901			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.23343			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.60182			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.82287			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.57167			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.45407			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.58157			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.42225			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.45830			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.45830			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.48197			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.02857			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.03663			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.27661			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.12800		10.00000	108.10000			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.01826			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.48370			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.99983			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.26024			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.98147			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.98142			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.78639			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.62235			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.78639			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.61579			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.41544			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.54355		8.75000	101.51887			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.44983			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.94525		100.00000	9.92117			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.11712		100.00000	9.09503			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	95.01127			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	10.65114		100.00000	10.62534			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	98.24553			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	24.26633		100.00000	24.20624			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.30756			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	9.41250		100.00000	9.38970			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	18.18218		100.00000	18.13666			0.00	0	1,000,000,000.00
FRC215	On 07/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.30753			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	18.15015		100.00000	18.10471			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.30431			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.23846			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.42587			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.33861			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC221	On 31/01/2022	Spot Bond	2.97000	125.94924		2.97000	125.94656			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.19237			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.17659			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.17659			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.07166			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.40801			0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.60684			0.00	0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.48470			0.00	0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.25457			0.00	0	80,000,000.00
FRC230	On 20/06/2020	Spot Bond	100.00000	9.88675		100.00000	100.00000		750,000,000,000,000.00	7,500,000,000	3,000,000,000.00	
FRC231	On 25/06/2018	Spot Bond	100.00000	5.52910		100.00000	5.51331		3,000,000,000,000,000.00	30,000,000,000	30,000,000,000.00	
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.49090			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.48825			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.69913			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.62301			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.50000	115.39303		3.50000	121.92878			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.49683			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.50167			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.55000	106.55488		3.55000	121.55736			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.53000	104.32463		3.53000	121.70578			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.35000	100.55801		3.35000	125.98895			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.42000	101.70410		3.42000	135.12326			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.82047			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.43449			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.49365			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.57300			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.55265			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.47047			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.46994			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.46574			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		10.78186		100.00000	10.75575			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		36.10644		100.00000	36.01898			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		82.95639		100.00000	82.77245			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		20.35943		100.00000	20.31012			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		9.03880		100.00000	9.01690			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		10.62702		100.00000	10.60099			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.46266			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.73396			0.00	0	4,000,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.91375			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.69835			0.00	0	1,000,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	98.05387			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	98.91459			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.17692			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.98800		84.71798		1.98800	106.62016			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.30000		105.49474		2.30000	138.05758			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.56666			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS103	On 23/01/2024	Spot Bond	10.38000		102.21604		10.38000	102.18696			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		102.21604		10.38000	102.18696			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000		0.00000	108.68000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.75793			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.44000		102.51874		2.44000	111.30201			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.45000		210.60101		2.45000	212.38328			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.41000		111.89144		2.41000	111.89075			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.48000		209.71458		2.48000	211.49550			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.84997			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.45000		110.56735		2.45000	110.56655			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.50000		110.13659		2.50000	110.13564			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.24976			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	46.58200			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.13613			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.60500		108.13087		2.60500	108.12964			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.60000		115.23452		2.60000	207.98963			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.65000		113.56470		2.65000	206.54995			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.38000		97.39682		2.38000	97.39630			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.68000		162.34783		2.68000	205.69202			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	2.88000		90.07909		2.88000	103.08090			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.05801			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.30000		126.86546		2.30000	274.13027			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.19000		127.85003		2.19000	276.25855			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS43	On 07/12/2023	Spot Bond	2.91000	121.56866		2.91000	262.68062			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.63000	101.26573		2.63000	128.60354			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.54740			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.16000	132.38219		2.16000	128.33448			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.80549			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.03982			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	101.39089			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.28000	111.72905		2.28000	111.72877			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	22.82270		104.97509	22.76496			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	26.65427		101.07593	26.58908			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	19.70735		100.44759	19.65941			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	25.13687		100.76967	25.07556			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	1.97000	121.33743		1.97000	121.33819			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	2.31000	97.67277		2.31000	111.93734			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.78423			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.34000	97.41515		2.34000	111.64200			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.98223			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.39000	126.06670		2.39000	345.13542			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.25133			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.89375			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX16	On 15/09/2016	Spot Bond	7.39000	101.36972		7.39000	101.34974			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.90000	101.89368		7.90000	101.87223			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.09000	106.21492		8.09000	106.19178			40,450,000,000,000.00	5,000,000,000	2,500,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.60500	105.08892		8.60500	105.06446			468,972,500,000.00	54,500,000	799,900,000.00
FRX20	On 01/10/2020	Spot Bond	8.83000	99.86926		8.83000	99.84569			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.51000	91.23375		9.51000	91.21073			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.43000	111.80007		9.43000	111.77178			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.78000	98.25380		9.78000	98.29680			0.00	0	1,600,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.15000	98.02406		10.15000	98.77163			0.00	0	8,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.23500	95.52891		10.23500	95.50257			0.00	0	400,000,000.00
FRX45	On 14/04/2045	Spot Bond	9.71500	83.28532		9.71500	83.26362			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.38873			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.39413			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.40757			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.42911			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.44525			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.51509			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.89966			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.93869			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.79167			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.97388			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.01296			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.04552			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.18867			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS3A1U	On 20/02/2016	Spot Bond	100.00000		57.89285	100.00000	57.74788				0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		9.71281	100.00000	9.68849				0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.62954	100.00000	1.62546				0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.27339	100.00000	0.27271				0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000		9.03880	100.00000	9.01690				0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.51646	100.00000	1.51278				0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.25442	100.00000	0.25380				0.00	0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.01656				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.98207				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.02000		100.80946	9.02000	100.78504				0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.11847				0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		9.60437	100.00000	9.58110				0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		16.66644	100.00000	16.62607				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.82781		100.00000	11.79916			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.46396			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.52151			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.59293			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.69207			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.65126			0.00	0	90,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.88394			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.31727			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.60941			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000		0.00000	100.99311			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.33265			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001		100.00000	0.00001			16,250,000,000,000.00	162,500,000	162,500,000.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.25926			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.71993			0.00	0	1,840,000,000.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.71552			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		10.05498		100.00000	10.02980			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.90905			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.56633			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.37144			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.38761			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.11847			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILC20	On 24/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.28353			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	101.71146			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.17564		102.00202		7.17564	101.01369			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.78800			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.17643		102.06387		8.17643	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.88639			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.62697		102.16466		8.62697	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	102.00663			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	99.83657			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.86867			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.86371			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.30902			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.12800		10.00000	108.10000			0.00	0	0.00

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	8.90000	103.05897		8.90000	103.03417			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.17567			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.10415			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.92500	109.62211		7.92500	109.59857			12,363,000,000,000.00	1,560,000,000	1,654,900,000.00
HWAY23	On 07/12/2023	Spot Bond	2.05000	129.11646		2.05000	278.99610			7,380,000,000,000.00	3,600,000,000	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.05000	131.96406		2.05000	285.14925			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.18000	102.36645		9.18000	102.34107			16,876,512,000,000.00	1,838,400,000	2,361,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.22000	102.01180		9.22000	101.98640			0.00	0	27,000,000,000.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	33.65402		100.00000	33.57250			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	81.37725		100.00000	81.19840			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	37.02167		100.00000	36.93101			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	23.71291		100.00000	23.65353			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	108.12800		10.00000	108.10000			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.68000	118.34450		1.70000	118.13649			34,281,430,680,000.00	20,405,613,500	59,641,642,400.00
I2038	On 31/01/2038	Spot Bond	1.64000	128.35323		1.68000	127.43194			6,544,959,724,000.00	3,990,829,100	14,668,632,000.00
I2046	On 31/03/2046	Spot Bond	1.80500	125.84172		1.80500	125.84310			41,683,301,088,000.00	23,093,241,600	02,998,817,200.00
I2050	On 31/12/2050	Spot Bond	1.76000	137.68742		1.80000	136.34209			14,486,136,720,000.00	8,230,759,500	26,440,496,600.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.45127			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.84000	102.13009		7.84000	102.10876			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.77000	106.41219		7.77000	106.39015			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.66000	101.92282		7.66000	101.90167			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.34185			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	2.19000	99.78033		2.19000	128.57425			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.23000	103.79068		2.23000	131.81156			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.66730			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.89000		102.47072		7.89000	102.44906			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.57585			0.00	0	70,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.30321			0.00	0	5,000,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.11572			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.12800		10.00000	108.10000			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.45000		100.99374		8.45000	100.97077			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.82500		95.66210		8.82500	95.63927			223,272,500,000.00	25,300,000	2,358,400,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.45793			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.56000		96.99580		8.56000	96.97359			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.87500		102.59849		8.87500	102.57389			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.19059			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.31388			0.00	0	1,260,000,000.00
IBL54	On 31/07/2016	Spot Bond	7.90000		100.57159		7.90000	100.55006			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.23000		101.18501		8.23000	101.16246			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.45473			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.06239			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.54000		102.96047		7.54000	102.93942			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.19000		104.61962		8.19000	104.59643			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.19000		107.80898		9.19000	107.78222			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.17731			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.41994			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.38029			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	101.40903			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	101.43762			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.57708			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond	2.96000	125.64795		2.96000	126.02381			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00837		100.00000	0.00835			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.56063			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.55132			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.42000	103.54160		8.42000	103.51814			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.89304			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.92279			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.45000	104.21682		9.45000	104.19024			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	99.87686		5.00000	99.86320			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	99.87686		5.00000	99.86320			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.94577		5.00000	100.93200			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	99.87797		5.00000	99.86441			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.29100		4.00000	100.28021			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	99.92387		4.00000	99.91299			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	40.23384		100.00000	40.13530			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	40.07536		100.00000	39.97722			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	40.07536		100.00000	39.97722			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	103.33916		9.20000	103.31376			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.20755			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.78696		100.00000	7.76809			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.92982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IM1006	On 13/07/2015	Spot Bond	100.00000		0.00000	100.00000	100.00000				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.35282			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		15.32923	100.00000	15.29084				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		82.95639	100.00000	82.77245				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		16.16472	100.00000	16.12469				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		17.45879	100.00000	17.41508				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.39826	100.00000	1.39559				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		8.53743	100.00000	8.51652				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		9.67251	100.00000	9.64829				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		9.90717	100.00000	11.71148				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		27.53968	100.00000	27.47223				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		80.21978	100.00000	80.04386				0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		74.48980	100.00000	74.33809				0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		73.58871	100.00000	73.44064				0.00	0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		86.77781	100.00000	86.14439			200,000,000,000,000.00	2,000,000,000	2,000,000,000.00	
IN300U	On 30/06/2015	Spot Bond	100.00000		86.78847	100.00000	86.15498				0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		90.34653	100.00000	90.12346				0.00	0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		80.57395	100.00000	80.39648				0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.30000		99.94825	6.30000	99.96549				0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.30000		99.93101	6.30000	99.79330				0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.40000		99.80749	6.40000	99.66796			307,200,000,000,000.00	48,000,000,000	32,000,000,000.00	
INA519	On 05/05/2015	Spot Bond	6.50000		99.55677	6.50000	99.41576				0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.50000		99.43337	6.50000	99.29271				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA522	On 26/05/2015	Spot Bond	6.50000	99.18748		6.50000	99.04752			0.00	0	0.00
INA523	On 03/06/2015	Spot Bond	6.50000	99.04752		6.50000	98.90795			0.00	0	0.00
INA524	On 09/06/2015	Spot Bond	6.55000	98.93476		6.55000	98.79444			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.22926			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.84100	101.17082		10.84100	101.00664			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.84100	100.41127		10.84100	100.36282			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.40670			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.39932			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.12242		6.50000	100.10492			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.47683			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	93.39084			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.48379			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.92243			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.12800		10.00000	108.10000			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.38956			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	102.56211			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.93319			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.15364			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.54624			0.00	0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.18363			0.00	0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.03884			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	106.48986			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.59087			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000	98.91599		100.00000	98.64865			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.92780			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.12800		10.00000	108.10000			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.92181			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.92073			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.35000		100.74542		8.35000	100.72278			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.16354			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.16745			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.17009			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.72641			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.81384			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.49704			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.17000		104.55148		9.17000	104.52559			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.62564			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.46000		103.22101		8.46000	103.19777		416,232,000,000.00	49,200,000	1,385,800,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.03839			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.97973			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	100.27338			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.41400			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.22000		103.56981		8.22000	103.54687			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	101.90414			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.83083			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.51000		95.95358		3.51000	125.97732			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.57000		141.81045		3.57000	147.03693			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.04754			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	99.91182			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.94943			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.66384			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.30303			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.70000	98.27542		3.70000	106.52288			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.70000	98.19349		3.70000	105.51274			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.72283			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.29500			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		9.99000	115.74816		9.99000	115.71699			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	103.75406			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.67000	140.29302		3.67000	140.28752			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond		100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond		100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
IWA515	On 09/04/2015	Spot Bond		6.30000	99.98274		6.30000	99.87932			0.00	0	0.00
IWA516	On 16/04/2015	Spot Bond		6.30000	99.89655		6.30000	99.75894			0.00	0	0.00
IWA517	On 23/04/2015	Spot Bond		6.40000	99.77257		6.40000	99.63313			0.00	0	0.00
IWA519	On 07/05/2015	Spot Bond		6.50000	99.52148		6.50000	99.38057			0.00	0	0.00
IWA521	On 21/05/2015	Spot Bond		6.50000	99.27516		6.50000	99.13495			0.00	0	0.00
IWA522	On 28/05/2015	Spot Bond		6.50000	99.15245		6.50000	99.01259			0.00	0	0.00
IWA523	On 04/06/2015	Spot Bond		6.50000	0.00000		6.50000	98.89053			0.00	0	0.00
IWA524	On 11/06/2015	Spot Bond		6.55000	98.89964		6.55000	98.75942			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.77746			0.00	0	0.00

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/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.12800	10.00000	108.10000				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.65264				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.03655				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.93488				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.00526				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.79194				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.92190				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.92136				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.92029				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	99.92512				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.70052				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.47588				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.44625				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.06167				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.80725				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.79927				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.03995				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.48972				0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.32311				0.00	0	1,000,000,000.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.41511				0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.21017				0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.21553				0.00	0	0.00

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	100.21553			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.79000	103.87881		8.79000	103.85413			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	14.06151		100.00000	14.03005			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	10.21776		100.00000	10.19246			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.85438			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.84000	104.35937		8.84000	104.33444			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.50436			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.06188			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.47216			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	103.61507			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.42984			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.55225			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.02000	103.62774		7.02000	103.60810			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.38174			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.99324			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.81055			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.43368			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.18292			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.27102			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.75568			0.00	0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.31123			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000	100.00000		0.00000	101.77389			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.50726			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.68694			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG03U	On 21/02/2016	Spot Bond	100.00000		57.74788	100.00000	57.60327				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.21725				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.58460				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.60572				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.75111				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		60.90380	100.00000	60.75299				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.88708				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.70407				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.10000		141.33619	8.10000	141.30520				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.32774				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.40665				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.82966				0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.38015				0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.89372				0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.82500		102.76334	9.82500	102.73611				0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		101.15913	9.71000	101.13264				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.39721				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.55000		99.33449	8.55000	99.31151			1,267,965,000,000.00	148,300,000	3,386,100,000.00	
LGL03	On 03/04/2018	Spot Bond	8.62000		97.61451	8.62000	97.59200			0.00	0	700,000,000.00	
LGL04	On 14/08/2020	Spot Bond	9.49500		100.01076	9.49500	99.98514			176,607,000,000.00	18,600,000	593,600,000.00	
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.66366			0.00	0	0.00	
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.82052			0.00	0	0.00	
LHL02	On 13/12/2015	Spot Bond	8.54000		104.83296	8.54000	104.80887			0.00	0	1,040,000,000.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.89282			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.28023			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.02596			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.07403			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.15145			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.04718			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.45497			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.73877			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.44386			0.00	0	0.00
MAQ068	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.93800			0.00	0	0.00
MAQ069	On 09/07/2015	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.66319			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.66813			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.23779			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.87661			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.28395			0.00	0	3,800,000,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.94843			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.26889			0.00	0	500,000,000.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.77376			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.09165			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.89932			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.94869			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.15219			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.13723			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.16298			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.58845			0.00	0	0.00
MBF044	On 11/04/2016	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
MBF045	On 13/04/2018	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	53.61471		100.00000	53.48483			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	22.68396		100.00000	22.62778			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	18.28975		100.00000	18.24447			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	18.38908		100.00000	18.34354			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond		100.00000	17.65910		100.00000	17.61488			0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond		100.00000	23.89194		100.00000	23.83212			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.45000	101.81217		8.45000	101.78903			113,230,000,000.00	13,400,000	549,700,000.00
MBSA02	On 15/04/2019	Spot Bond		8.47000	101.33473		8.47000	101.31164			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	102.29568			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.04044			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.98192			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	102.06867			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.70500	101.33603		7.70500	101.31510			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.44000	105.26141		8.44000	105.23737			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.09500	107.13423		9.09500	107.10792			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.39141			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.40489			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.17500	104.28674		9.17500	104.44059			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MGL01	On 15/09/2015	Spot Bond	7.19000	101.10328		7.19000	101.08397			0.00	0	2,470,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.87662			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.63000	103.43995		8.63000	103.41594			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.48038			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.97000	108.17483		8.97000	105.57411			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.00000		0.00000	100.87918			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	22.60916		100.00000	22.55439			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.91795			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.33000	103.33435		8.33000	103.31118			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.14000	102.78990		7.14000	102.77016			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.32000	106.06861		8.32000	106.04472			0.00	0	1,040,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	7.33629		100.89771	7.31777			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.43049		100.61875	7.41178			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	96.62971			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.14675			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.24572			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	1.05871		100.00000	1.05606			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	1.05871		100.00000	1.05606			0.00	0	0.00

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	8.55500	101.60031		8.55500	101.57680			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.66500	100.50314		7.66500	100.48226			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.69500	104.24420		8.69500	104.21970			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.42000	104.96672		8.42000	104.94319			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	8.89000	105.67775		8.89000	105.65277			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.87618			0.00	550,000	53,200,000.00
NBK14A	On 26/06/2021	Spot Bond	8.78000	105.06828		8.78000	105.05785			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.89885			0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond	9.02000	100.23201		9.02000	100.19075			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.99112			0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond	9.70000	99.83709		9.70000	99.81098			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.57396			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.89200			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.24845			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02703			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.29977			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.13934			0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.13482			0.00	0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.16527			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000	100.00000		0.00000	101.16515			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000	100.00000		0.00000	101.24885			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.01000	102.17455		7.01000	102.15550			0.00	0	740,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.12494			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK3A	On 09/09/2019	Spot Bond	8.47000	111.54199		8.47000	111.51684			336,259,000,000.00	39,700,000	3,589,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.27500	39.29298		10.27500	39.28245			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.94000	104.66090		6.94000	104.64103			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.74837			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.82057			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.45000	102.17325		7.45000	102.15294			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.34462			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.87463			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.83312			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.62050			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.79154			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.55900			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.50449			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	92.05109			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.13552			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.14369			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.42238			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.40083			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.67374			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.38760			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.38023			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.37997			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.38101			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.43710			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.44500	109.35553		9.44500	107.79725			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.43445			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.48000	108.10032		9.48000	106.77060			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.43710			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.39354			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.41345			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.44135			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.44665			0.00	0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.77053			0.00	0	0.00
NCLN93	On 09/04/2018	Spot Bond	100.00000	8.61102		100.00000	100.00000		4,000,000,000,000,000.00	40,000,000,000	40,000,000,000.00	
NED11	On 17/09/2015	Spot Bond	7.13000	102.07952		7.13000	102.06019			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	101.77820			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	99.61038			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.65000	106.71440		9.65000	105.00448			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	101.52198			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000		0.00000	99.87880			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000	100.00000		0.00000	102.03933			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.03278			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500	122.64856		9.44500	122.61729			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	101.14844			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.12800		10.00000	108.10000			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.20000	169.42663		2.20000	169.42661			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.56000	96.06973		2.56000	138.73993			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000	184.98350		3.45000	184.97486			0.00	0	0.00
NILB13	On 31/01/2025	Spot Bond	2.95000	105.44919		2.95000	105.82247			0.00	0	0.00
NILB14	On 31/03/2028	Spot Bond	3.16000	147.59229		3.16000	138.21460			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.22500	106.68823		8.22500	106.66447			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.85500	107.81645		8.85500	107.78994			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.91366			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.90257			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.86477			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.89537			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.87703			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.05500	107.81122		9.05500	109.59286			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.89543			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.91371			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.90149			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.25500	107.80619		9.25500	107.77850			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.93823			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.92593			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.93204			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.15770			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.08337			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.95037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA018		On 30/11/2018	Spot Bond	8.19500	116.92723	8.19500	116.90143			8,195,000,000,000.00	1,000,000,000	500,000,000.00
NRA022		On 31/10/2022	Spot Bond	8.87000	123.76135	8.87000	123.73168			10,644,000,000,000.00	1,200,000,000	600,000,000.00
NRA023		On 31/05/2023	Spot Bond	2.09500	173.71669	2.09500	173.71718			36,453,000,000,000.00	17,400,000,000	8,400,000,000.00
NRA028		On 30/11/2028	Spot Bond	9.70000	123.44597	9.70000	123.41384			9,700,000,000,000.00	1,000,000,000	3,020,000,000.00
NTC12		On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.90484			0.00	0	0.00
NTC15		On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.70978			0.00	0	0.00
NTC16		On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.38773			0.00	0	0.00
NTC17		On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.65833			0.00	0	0.00
NTC18		On 27/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.86032			0.00	0	0.00
NYT101		On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.99332			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.13754			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	17.63011	100.00000	17.58596			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	66.31922	100.00000	66.15500			0.00	0	0.00
OML01		On 27/10/2015	Spot Bond	7.03000	105.03344	7.03000	105.01350			7,163,570,000,000.00	1,019,000,000	518,200,000.00
OML02		On 21/11/2024	Spot Bond	0.00000	100.00000	0.00000	100.90062			0.00	0	0.00
OML03		On 27/11/2024	Spot Bond	9.37500	102.65515	9.37500	102.93689			0.00	0	0.00
OML04		On 19/03/2025	Spot Bond	0.00000	100.00000	0.00000	100.48586			0.00	0	0.00
OML05		On 19/03/2025	Spot Bond	9.50000	102.22059	9.50000	101.55256			0.00	0	1,500,000,000.00
OML06		On 19/03/2027	Spot Bond	10.07000	102.31818	10.07000	101.80373			0.00	0	1,500,000,000.00
OML07		On 19/03/2030	Spot Bond	10.70000	102.52103	10.70000	102.14862			0.00	0	1,000,000,000.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	38.95672	100.00000	38.85917			0.00	0	0.00
PBET01		On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	98.33000			0.00	0	0.00
PMM10		On 14/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.03605			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.12800		10.00000	108.10000			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		100.00000		0.00000	103.07854			0.00	0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.75219			0.00	0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.68428			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.33217			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.33030			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.56753			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.07000		105.48582		9.07000	106.36581			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.41966			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.45893			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.47661			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.51587			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.68467			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.72391			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.55812			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.52000		45.39722		7.52000	45.38801			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.04000		104.03005		6.04000	104.01328		3,778,024,026,264,000.00	25,500,666,600	54,135,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.24000		97.36989		6.24000	97.35369			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.34000		110.57998		6.34000	110.56123		2,333,246,800,000,000.00	68,020,000,000	10,271,274,300.00	
R159P	On 15/09/2016	Spot Bond	6.17000		91.68075		6.17000	91.66561			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.67500		124.70535		7.70000	124.46170		0,380,497,337,505,000.00	58,370,988,600	75,357,660,600.00	
R187P	On 21/12/2026	Spot Bond	7.44000		42.54877		7.44000	42.54023			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.36000		39.94076		7.36000	39.93283			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.69000		286.18280		1.69000	286.18675		853,584,524,000.00	505,079,600	19,372,252,100.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 07/12/2033	Spot Bond		1.60000	239.53364		1.65000	237.82765			130,659,581,600,000.00	81,662,238,500	15,242,150,600.00
R2023	On 28/02/2023	Spot Bond		7.46500	102.52749		7.49000	102.35855			2,243,796,609,148,000.00	00,575,567,200	97,391,448,600.00
R203	On 15/09/2017	Spot Bond		6.75000	103.88442		6.77000	103.82058			6,915,088,581,300,000.00	24,457,567,600	53,431,246,700.00
R2030	On 31/01/2030	Spot Bond		8.07000	100.90760		8.07000	100.88554			7,393,397,481,000,000.00	16,158,300,000	85,852,864,000.00
R2032	On 31/03/2032	Spot Bond		8.18000	100.85744		8.18000	100.83534			7,655,208,010,000,000.00	35,844,500,000	48,858,337,100.00
R2037	On 31/01/2037	Spot Bond		8.28000	103.80404		8.28000	103.78078			5,897,352,168,000,000.00	12,240,600,000	83,887,698,400.00
R204	On 21/12/2018	Spot Bond		6.99500	105.62653		7.02000	105.52470			1,734,574,540,035,500.00	77,566,052,900	36,155,480,400.00
R2044	On 31/01/2044	Spot Bond		8.33000	106.20853		8.33000	106.18459			2,327,332,028,000,000.00	79,391,600,000	11,262,542,700.00
R2048	On 28/02/2048	Spot Bond		8.31500	105.83209		8.31500	105.80865			4,309,628,206,688,000.00	18,295,635,200	17,106,372,200.00
R207	On 15/01/2020	Spot Bond		7.15000	102.08439		7.17500	101.96482			4,069,631,652,515,000.00	69,179,252,100	30,810,426,100.00
R208	On 31/03/2021	Spot Bond		7.24500	97.81549		7.27000	97.67875			3,130,894,450,866,500.00	12,407,791,700	59,688,341,200.00
R209	On 31/03/2036	Spot Bond		8.20500	80.75279		8.23000	80.52411			8,899,102,222,791,000.00	84,595,030,200	15,698,877,400.00
R210	On 31/03/2028	Spot Bond		1.67000	174.57368		1.67000	174.57625			12,996,403,759,000.00	7,782,277,700	38,386,860,100.00
R211	On 31/01/2017	Spot Bond		1.49000	130.16514		1.49000	130.16763			75,945,458,834,000.00	50,970,106,600	34,218,331,200.00
R212	On 31/01/2022	Spot Bond		1.66000	136.53970		1.66000	136.54167			282,518,876,538,000.00	70,192,094,300	64,314,605,900.00
R213	On 28/02/2031	Spot Bond		8.10000	91.03360		8.12500	90.80836			6,121,168,879,770,000.00	55,699,861,700	82,507,065,600.00
R214	On 28/02/2041	Spot Bond		8.26500	81.98154		8.26500	81.96350			6,482,551,205,383,500.00	84,337,713,900	76,402,704,000.00
R228C	On 15/09/2015	Spot Bond		6.24000	97.36989		6.24000	97.35369			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.16000	94.51762		6.16000	94.50204			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.17000	91.68075		6.17000	91.66561			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.31000	98.77059		6.31000	98.75373			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.18000	95.84180		6.18000	95.82577			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.16000	92.99066		6.16000	92.97516			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R330C	On 21/12/2016	Spot Bond	6.22000	90.12303		6.22000	90.10787			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.74500	86.43333		6.74500	86.41758			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.79500	83.50444		6.79500	83.48911			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.02500	80.18848		7.02500	80.17327			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.00500	77.52281		7.00500	77.50815			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.98500	74.96024		6.98500	74.94610			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.97500	72.46349		6.97500	72.44984			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.13500	69.46125		7.13500	69.44787			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.11500	67.14242		7.11500	67.12952			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.19000	64.54556		7.19000	64.53303			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.16000	62.42665		7.16000	62.41458			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.13000	60.39480		7.13000	60.38318			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.10000	58.44603		7.10000	58.43483			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.06000	56.62136		7.06000	56.61057			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.02000	54.87489		7.02000	54.86449			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.64000	50.17654		7.64000	50.16621			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.60000	48.51126		7.60000	48.50132			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.56000	46.91936		7.56000	46.90979			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.52000	45.39722		7.52000	45.38801			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.48000	43.94143		7.48000	43.93257			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.44000	42.54877		7.44000	42.54023			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.40000	41.21618		7.40000	41.20795			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.36000	39.94076		7.36000	39.93283			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	103.99222			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.25488			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	102.10552			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	103.24921			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.71936			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	23.26469		100.00000	23.20643			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	16.20485		100.00000	16.16472			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	29.95589		100.00000	29.88332			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond		100.00000	64.04368		100.00000	63.88331			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond		100.00000	29.58104		100.00000	29.50939			0.00	0	0.00
RCSB6U	On 31/03/2018	Spot Bond		100.00000	16.92338		100.00000	16.88147			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond		100.00000	20.70850		100.00000	20.65331			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond		100.00000	8.77213		100.00000	8.74903			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond		100.00000	15.74539		100.00000	15.70343			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond		100.00000	12.75663		100.00000	12.72264			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond		100.00000	9.10653		100.00000	9.08227			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.61726			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.62384			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.87148			0.00	0	500,000,000.00
RDFB05	On 27/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.91591			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond		0.00000	100.00000		0.00000	102.59200			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.83223			0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.74334			0.00	0	0.00
RDFC21	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.31233			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFC22	On 24/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.31137			0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000	17.07856		100.00000	17.03719			0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000	11.98062		100.00000	11.95159			0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000	9.92609		100.00000	9.90203			0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000	9.17210		100.00000	9.14988			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.16084			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.78463			0.00	0	360,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.35231			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.65151			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.77857			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.79309			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.67295			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.13228			0.00	0	200,000,000.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.66629			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	85.44016			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	84.20691			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	90.91329			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	89.86334			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.39153			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	82.00604			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.45184			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	104.13640		12.35000	104.10193			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	15.70454		100.00000	15.66521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.89264			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		6.07901		100.00000	6.06412			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		33.00994		100.00000	32.92910			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		60.86988		100.00000	60.71746			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.87135		100.00000	14.85314			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		32.51536		100.00000	32.43394			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	106.44136			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	79.85214			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.57000		111.16498		8.57000	111.13935			153,403,000,000.00	17,900,000	772,800,000.00
RW23	On 10/12/2023	Spot Bond	8.94000		106.52636		8.94000	106.50077			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.38500		92.09453		9.38500	109.89906			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.82080			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.54000		108.99613		7.54000	108.97384			0.00	0	1,450,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		108.12800		10.00000	108.10000			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.93110			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.91000		105.16054		8.91000	105.13535			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	102.52621			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.70474			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	103.00314			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.69869			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.66907			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	101.00191			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000		0.00000	101.83570			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK7	On 24/05/2015	Spot Bond	6.94000	103.94539		6.94000	103.92579			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.52000	99.68812		8.52000	99.66527			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.53000	103.38025		7.53000	103.35961			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	103.19423		7.96000	103.17249			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.29000	103.48437		7.29000	103.46434			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.17000	100.74601		8.17000	100.72409			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.43500	103.42144		7.43500	103.40104			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.70000	103.30663		7.70000	103.28555			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.49480			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.04013			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.82000	102.81648		7.82000	102.79505			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.93068			0.00	360,000,000	180,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.35642			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.56235			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.03000	108.36537		9.03000	108.33908			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.60000	107.06637		9.60000	107.03865			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.18872			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.94426			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.10522			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	103.12169			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.60000	104.26023		8.60000	104.23599			959,760,000,000.00	111,600,000	411,300,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	21.65325		100.00000	21.60480			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.03000	107.96303		9.03000	107.93668			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.22917			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS29	On 12/06/2019	Spot Bond		8.54000	103.33780		8.54000	103.31406			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.61000	93.55485		9.61000	93.53061			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.02643			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.35000	106.29640		9.35000	106.26971			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.41796			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.42928			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond		9.50000	104.27761		9.50000	104.25131			0.00	0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.40895			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond		0.00000	100.00000		0.00000	101.44714			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond		8.57500	99.22177		8.57500	99.19876			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond		9.62000	98.44114		9.62000	98.41559			0.00	0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond		10.17500	98.35733		10.17500	98.33037			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		8.97000	101.61643		8.97000	101.59180			0.00	0	80,000,000.00
SBS9	On 07/07/2016	Spot Bond		7.34000	107.67248		7.34000	107.65105			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.30000	126.86546		2.30000	274.13027			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		2.13500	101.11942		2.13500	128.69853			640,500,000,000.00	300,000,000	300,000,000.00
SCM10U	On 15/09/2017	Spot Bond		100.00000	22.82799		100.00000	22.77269			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	101.72183			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	22.33662		100.00000	22.28251			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHI02	On 01/10/2021	Spot Bond	0.00000	164.97846	0.00000	82.63494		0.00		0	0.00	
SHI05	On 31/01/2017	Spot Bond	2.76000	113.48012	2.76000	127.29539		0.00		0	0.00	
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.12242	6.50000	100.10492		0.00		0	0.00	
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.65130		0.00		0	1,000,000,000.00	
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.21377		0.00		0	0.00	
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.79392		0.00		0	0.00	
SHS05	On 29/06/2017	Spot Bond	8.80000	102.32984	8.80000	102.30562		0.00		0	260,000,000.00	
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.35333		0.00		0	13,590,000.00	
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.17259		0.00		0	0.00	
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.35350		0.00		0	0.00	
SHS11U	On 19/11/2016	Spot Bond	100.00000	23.77244	100.00000	23.71291		0.00		0	0.00	
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.12800	10.00000	108.10000		0.00		0	0.00	
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.59590		0.00		0	0.00	
SHS13U	On 21/05/2015	Spot Bond	100.00000	91.93925	100.00000	91.71335		0.00		0	0.00	
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.55876		0.00		0	100,000,000.00	
SHS16U	On 29/06/2016	Spot Bond	100.00000	33.73575	100.00000	33.65402		0.00		0	0.00	
SHS17U	On 30/09/2016	Spot Bond	100.00000	40.95605	100.00000	40.85684		0.00		0	0.00	
SHS18U	On 30/11/2016	Spot Bond	100.00000	30.37714	100.00000	30.30274		0.00		0	0.00	
SHS19	On 10/09/2017	Spot Bond	9.11000	103.07182	9.11000	103.04687		0.00		0	0.00	
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.74873		0.00		0	0.00	
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
SHS22	On 23/02/2020	Spot Bond	0.00000	100.00000	0.00000	101.00443		0.00		0	0.00	
SLI2	On 15/08/2016	Spot Bond	7.59000	104.00493	7.59000	103.98353		0.00		0	2,140,000,000.00	
SLI3	On 15/08/2023	Spot Bond	8.62000	101.74802	8.62000	101.48358		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SNT01	On 15/09/2017	Spot Bond		8.17000	100.74601		8.17000	100.72409			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.93214			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.02187			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.36727			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.89760			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.92184			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.84934			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond		7.87000	104.70737		7.87000	104.68517			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.64987			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.09405			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.86335			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		8.82000	96.84195		8.82000	96.81898		2,443,140,000,000.00	277,000,000	295,700,000.00	
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.84853			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.31688			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.60884			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		8.76000	90.98548		8.76000	90.96417			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		8.76000	90.98548		8.76000	90.96417			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.53500	96.73742		8.53500	96.71508			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.48540			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		7.65000	101.88109		7.65000	101.86031			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.45000	110.14727		2.45000	110.56655			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.27000	101.55284		8.27000	101.53023			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.89600			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN017	On 21/12/2026	Spot Bond	9.75000	108.30952		9.75000	108.28120			487,500,000,000,000.00	50,000,000,000	00,000,000,000.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.75648			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.96500	77.35725		9.96500	77.33681			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.68606			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.85716			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.33373			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	99.84035			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.32756			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.93717			0.00	0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN032	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.40152			0.00	0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.50323			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.68756			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.64991			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.65088			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.54445			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.38654			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.36065			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.30071			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.24936			0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.12333			0.00	0	0.00
SY1230	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.93356			0.00	0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.91237			0.00	0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.79507			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1233	On 22/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.77560			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.50000	103.07446		6.50000	103.05666			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.35000	104.72067		8.35000	104.69726			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	60.86068		100.00000	60.70827			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.80297			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.26343			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.76053			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.37796			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.39686			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.90595			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.29361			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.32764			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.36154			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.59000	103.06197		7.59000	103.04077			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.63311			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.67675			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	101.75503		7.83000	101.73345			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.60911			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.66366			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.74605			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.60911			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.66366			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	85.21990		7.16000	101.58654			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.77055			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.76183			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.97116			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.94281			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	102.79858			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.70069			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.60693			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.67675			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	101.95442		8.73000	101.93036			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.33133			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.66366			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.49000	98.83400		8.49000	100.99923			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.14289			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.67654			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.77491			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.75092			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.75528			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.96679			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.95808			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.89524			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.64630			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.65501			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	102.62748			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000	100.00000		0.00000	100.90367			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12A2		On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.93396			0.00	0	0.00
TH12A3		On 21/08/2019	Spot Bond	8.77500	102.18530		8.77500	102.58031			0.00	0	0.00
TH12A4		On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.91579			0.00	0	0.00
TH12A5		On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.95819			0.00	0	0.00
TH12A6		On 21/08/2019	Spot Bond	8.68500	100.59692		8.68500	100.57329			0.00	0	0.00
TH12A7		On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.19305			0.00	0	0.00
TH12A8		On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.25658			0.00	0	0.00
TH12A9		On 21/02/2048	Spot Bond	8.79500	96.92055		8.79500	99.52999			0.00	0	0.00
TH12B1		On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.01265			0.00	0	0.00
TH12B2		On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	101.01265			0.00	0	0.00
TH12B3		On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.32799			0.00	0	0.00
TH12C1		On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.10933			0.00	0	0.00
TH12C2		On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.10933			0.00	0	0.00
TH12C3		On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.45475			0.00	0	0.00
TH12D1		On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.50031			0.00	0	0.00
TH12D2		On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	101.50031			0.00	0	0.00
TH12D3		On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.96736			0.00	0	0.00
TH9A10		On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.67873			0.00	0	0.00
THE8A1		On 18/04/2036	Spot Bond	101.06155	7.08422		101.06155	7.06651			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.86908			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.64592			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.09046			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.64592			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.66779			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.67873			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.63279			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.66779			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.78809			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.78809			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.78809			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.96304			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	102.00678			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.95211			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.82633			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	102.88094			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.85909			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	6.59000	105.58779		6.59000	105.56879			0.00	0	550,000,000.00
TL20	On 22/02/2020	Spot Bond	9.12500	88.87794		9.12500	88.84668			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	108.12800		10.00000	108.10000			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.73000	107.25450		7.73000	107.23204		415,950,527,000,000.00	53,809,900,000	29,027,300,000.00	
TN20	On 17/09/2020	Spot Bond	9.01500	106.94343		9.01500	106.91780		353,771,137,500,000.00	39,242,500,000	21,201,000,000.00	
TN20U	On 14/04/2020	Spot Bond	100.00000	1.14154		100.00000	1.13872			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN23	On 06/11/2023	Spot Bond	9.24000	113.70867		9.24000	113.68029			157,080,000,000,000.00	17,000,000,000	11,200,000,000.00
TN25	On 19/08/2025	Spot Bond	9.45000	101.61616		9.45000	101.59025			103,950,000,000,000.00	11,000,000,000	15,630,000,000.00
TN27	On 14/11/2027	Spot Bond	9.50000	99.24488		9.50000	99.21944			170,347,350,000,000.00	17,931,300,000	12,965,700,000.00
TN30	On 09/10/2030	Spot Bond	9.79000	105.63143		9.79000	105.60384			29,370,000,000,000.00	3,000,000,000	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.17500	105.22982		10.17500	105.20130			111,925,000,000,000.00	11,000,000,000	2,500,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.59808			0.00	0	7,020,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.94907			0.00	0	7,400,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.07579			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.10271			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.10546			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.23823			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.51345			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	101.10411			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.12800		10.00000	108.10000			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.03676			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.03758			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.98255			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.98133			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.27701		10.00000	100.24928			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.27010		9.75000	100.24306			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.27040		100.00000	10.24304			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.46890			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.49663			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.51200			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.51507			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.60049			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.78613			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	13.55196		100.00000	13.51803			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.87312			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.12159			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.86504			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.30567			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.08005			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	97.80362			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	97.51576			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.24551			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.88789			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.73295			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	96.18798			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.72102			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	95.37716			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	94.72018			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.65250			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	100.00000		0.00000	94.50716			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000	100.00000		0.00000	94.13496			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	93.79863			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP186	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	93.40359			0.00	0	0.00
TSP187	On 25/06/2015	Spot Bond		0.00000	100.00000		0.00000	98.72933			0.00	0	0.00
TSP188	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	93.13443			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	14.60158	100.00000	14.56502				0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond		100.00000	99.72678	100.00000	100.00000				0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.54336			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.51952			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.43014			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.39075			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.22959			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.04654			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.01507			0.00	0	0.00
TWC087	On 02/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.75370			0.00	0	0.00
TWC088	On 23/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.29808			0.00	0	0.00
TWC089	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.30311			0.00	0	0.00
TWC090	On 21/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.31188			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.70582			0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.83425			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.53116			0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.76521			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.67000	110.33129	8.67000	110.30584				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VJA01U	On 20/01/2023	Spot Bond	100.00000		7.89849	100.00000	7.88250				0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.71618	100.00000	7.70056				0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.42940				0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		71.28906	100.00000	71.15010				0.00	0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.25761				0.00	0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.25635				0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.20327				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.24169				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.24336				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.20297				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.20843				0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.41590	100.00000	7.40089				0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.23359	100.00000	7.21895				0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00021	100.00000	0.00021				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.73000		110.72435	6.73000	110.70410			102,296,000,000,000.00	15,200,000,000	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.93000		235.01515	1.93000	235.01679				0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.36000		103.63323	6.36000	103.61532				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.27000		106.65240	7.27000	106.63136			69,792,000,000,000.00	9,600,000,000	4,800,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.57500		108.26681	7.57500	108.24457				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.80000		108.28659	7.80000	108.26370				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.87000		108.70429	7.87000	108.68111			42,498,000,000,000.00	5,400,000,000	2,900,000,000.00	
Z014	On 30/06/2015	Spot Bond	5.99000		98.68815	5.99000	98.67217				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.92000		96.98510	5.92000	96.96955				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.99000		98.67217	5.99000	98.65619				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z083	On 30/09/2019	Spot Bond	6.96500	73.63539		6.96500	73.62169			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	69.31468		100.00000	69.18318			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	36.68913		100.00000	36.61952			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>1.36e+017</b>	<b>1,777,418,100</b>	<b>42,676,798,000.00</b>
<b>Grand Total:</b>										<b>1.36e+017</b>	<b>1,777,513,088</b>	<b>42,680,861,350.00</b>