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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 14/04/2015

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 14/04/2015	Any day expiry		11.97240	11.97240		12.14030	12.14030		17.33	5,986,200.00	500	0.00
\$ / R	On 28/04/2015	Any day expiry		12.00480	12.00480		12.16440	12.16440		15.43	243,654.00	20	4,905.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	0.71660	0.00072	0.47940	0.00048	0.717	20.90	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	2.50010	0.00250	1.78990	0.00179	2.500	17.83	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	147.11030	0.14711	249.75060	0.24975	147.110	15.43	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	0.28910	0.00029	0.33930	0.00034	0.289	38.54	0.00	0	300.00
\$ / R	On 29/04/2015	Any day expiry		12.00680	12.00680		12.16640	12.16640		15.51	0.00	0	758.00
\$ / R	On 30/04/2015	Any day expiry		12.00870	12.00870		12.16840	12.16840		15.60	0.00	0	0.00
\$ / R	On 30/04/2015	Any day expiry	11.80	Call	281.36300	0.28136	408.89120	0.40889	281.363	15.61	0.00	0	10,000.00
\$ / R	On 30/04/2015	Any day expiry	12.05	Call	140.05120	0.14005	0.00000	0.00000	140.051	15.91	1.00	10,000	10,000.00
\$ / R	On 06/05/2015	Any day expiry		12.02050	12.02050		12.18020	12.18020		15.36	0.00	0	0.00
\$ / R	On 06/05/2015	Any day expiry	11.66	Put	50.79110	0.05079	26.89030	0.02689	50.791	15.10	0.00	0	5,500.00
\$ / R	On 06/05/2015	Any day expiry	12.62	Call	41.79300	0.04179	69.34340	0.06934	41.793	18.68	0.00	0	5,500.00
\$ / R	On 13/05/2015	Any day expiry		12.03410	12.03410		12.19410	12.19410		15.59	0.00	0	6,224.00
\$ / R	On 15/05/2015	Any day expiry		12.03810	12.03810		12.19810	12.19810		15.66	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry		12.06170	12.06170		12.22210	12.22210		15.50	0.00	0	1,389.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	3.80270	0.00380	2.71470	0.00271	3.803	15.28	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	6.43440	0.00643	3.92280	0.00392	6.434	14.93	0.00	0	3,655.00

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	11.15	Put	14.98280	0.01498	8.72950	0.00873	14.983	14.69	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	338.69680	0.33870	443.72670	0.44373	338.697	15.21	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	200.44680	0.20045	271.10800	0.27111	200.447	16.14	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	5.66870	0.00567	6.77940	0.00678	5.669	31.79	0.00	0	300.00
\$ / R	On 03/06/2015	Any day expiry			12.07540	12.07540	12.23620	12.23620		15.48	0.00	0	0.00
\$ / R	On 03/06/2015	Any day expiry	12.30	Call	196.54380	0.19654	261.11210	0.26111	196.544	16.42	0.00	0	10,000.00
\$ / R	On 09/06/2015	Any day expiry			12.08730	12.08730	12.24820	12.24820		15.60	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			12.09320	12.09320	12.25430	12.25430		15.64	364,622,073.20	30,151	1,171,747.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	6.75790	0.00676	4.98390	0.00498	6.758	15.25	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	7.10530	0.00711	5.23170	0.00523	7.105	15.17	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	8.05540	0.00806	5.90690	0.00591	8.055	14.98	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	13.95280	0.01395	9.15950	0.00916	13.953	14.57	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	15.00060	0.01500	9.61870	0.00962	15.001	14.56	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	47.16540	0.04717	30.96920	0.03097	47.165	14.42	0.00	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	681.47550	0.68148	820.50050	0.82050	681.476	14.37	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	665.29620	0.66530	803.30030	0.80330	665.296	14.36	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	72.09620	0.07210	49.00030	0.04900	72.096	14.36	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	590.60840	0.59061	719.37280	0.71937	590.608	14.58	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	555.25310	0.55525	678.81920	0.67882	555.253	14.68	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Put	112.05310	0.11205	74.51920	0.07452	112.053	14.68	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.78	Put	156.61430	0.15661	108.92120	0.10892	156.614	14.96	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Put	164.31710	0.16432	115.00340	0.11500	164.317	15.00	0.00	0	6,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	253.81740	0.25382	187.93800	0.18794	253.817	15.43	0.00	0	34,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	263.99920	0.26400	196.45600	0.19646	263.999	15.47	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.13	Call	287.87590	0.28788	371.55390	0.37155	287.876	15.75	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	227.04550	0.22705	294.12350	0.29412	227.045	16.35	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	171.46040	0.17146	224.74640	0.22475	171.460	17.06	0.00	0	30,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	578.26040	0.57826	470.44640	0.47045	578.260	17.06	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	157.64060	0.15764	207.27220	0.20727	157.641	17.28	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	142.96290	0.14296	188.60980	0.18861	142.963	17.53	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	87.79450	0.08779	116.19460	0.11619	87.795	18.97	0.00	0	37,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Put	994.59450	0.99459	861.89460	0.86189	994.594	18.97	0.00	0	501.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	66.91390	0.06691	88.77030	0.08877	66.914	19.84	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Call	64.55010	0.06455	85.65160	0.08565	64.550	19.96	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Put	1,221.35010	1.22135	1,081.35160	1.08135	1,221.350	19.96	0.00	0	201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	50.12480	0.05012	67.13950	0.06714	50.125	20.75	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	47.80790	0.04781	64.18450	0.06418	47.808	20.89	0.00	0	51,500.00
\$ / R	On 26/06/2015	Any day expiry			12.12100	12.12100	12.28250	12.28250		15.62	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	11.80950	0.01181	8.84270	0.00884	11.810	14.66	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	33.41320	0.03341	21.76620	0.02177	33.413	14.30	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	224.04670	0.22405	283.23160	0.28323	224.047	16.83	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	17.75150	0.01775	21.93790	0.02194	17.752	30.74	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.12900	12.12900	12.29050	12.29050		15.73	0.00	0	7,712.00
\$ / R	On 06/07/2015	Any day expiry			12.14100	12.14100	12.30260	12.30260		15.70	0.00	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.13	Call	366.83520	0.36684	452.27520	0.45228	366.835	15.65	0.00	0	5,500.00
\$ / R	On 29/07/2015	Any day expiry			12.18800	12.18800	12.35040	12.35040		15.91	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	23.40280	0.02340	17.75660	0.01776	23.403	14.48	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	51.71510	0.05172	36.34900	0.03635	51.715	14.03	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 29/07/2015	Any day expiry	12.71	Call	253.39180		0.25339		306.46440	0.30646	253.392	17.53	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	34.86370		0.03486		46.28510	0.04629	34.864	29.61	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.24840		12.24840		12.41160	12.41160		16.05	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	32.63660		0.03264		25.27080	0.02527	32.637	14.26	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	66.96310		0.06696		49.15400	0.04915	66.963	13.95	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	268.98190		0.26898		316.65940	0.31666	268.982	18.22	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	49.30060		0.04930		59.29490	0.05929	49.301	29.29	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.25670		12.25670		12.42010	12.42010		16.00	0.00	0	600.00
\$ / R	On 10/09/2015	Any day expiry			12.27750		12.27750		12.44120	12.44120		16.00	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.28590		12.28590		12.44970	12.44970		16.12	18,318,276.90	1,491	91,913.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	24.25810		0.02426		19.31360	0.01931	24.258	14.52	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,712.08780		1.71209		1,870.56390	1.87056	1,712.088	14.46	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	52.59020		0.05259		42.20140	0.04220	52.590	13.87	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,340.37400		1.34037		1,493.43060	1.49343	1,340.374	13.84	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	54.47400		0.05447		43.73060	0.04373	54.474	13.84	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,193.88610		1.19389		1,338.53450	1.33853	1,193.886	13.87	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	83.22370		0.08322		61.92700	0.06193	83.224	13.90	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	100.46390		0.10046		75.81220	0.07581	100.464	13.98	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	150.30020		0.15030		116.84500	0.11684	150.300	14.17	0.00	0	35,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	161.41520		0.16142		126.14390	0.12614	161.415	14.20	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	865.00120		0.86500		990.73590	0.99074	865.001	14.26	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	185.26940		0.18527		146.25640	0.14626	185.269	14.28	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	634.05100		0.63405		729.63470	0.72963	634.051	15.23	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	348.15100		0.34815		279.93470	0.27993	348.151	15.23	0.00	0	35,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	596.41550		0.59642		687.43200	0.68743	596.416	15.47	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	574.07090		0.57407		662.29900	0.66230	574.071	15.62	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	531.99500		0.53200		614.80670	0.61481	531.995	15.91	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	434.48540		0.43449		503.73850	0.50374	434.485	16.71	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	291.57980		0.29158		338.84600	0.33885	291.580	18.38	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	289.59690		0.28960		336.54120	0.33654	289.597	18.41	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	283.75850		0.28376		329.73960	0.32974	283.758	18.49	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	232.94720		0.23295		270.42160	0.27042	232.947	19.38	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	161.10420		0.16110		186.95480	0.18695	161.104	21.06	0.00	0	125,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	136.14150		0.13614		157.58610	0.15759	136.141	21.89	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	117.59710		0.11760		135.74280	0.13574	117.597	22.66	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.31500		12.31500		12.47920	12.47920		16.08	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	42.56120		0.04256		34.64660	0.03465	42.561	14.11	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	80.43640		0.08044		62.25990	0.06226	80.436	13.80	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	131.68520		0.13169		102.30770	0.10231	131.685	14.02	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	283.17080		0.28317		326.05060	0.32605	283.171	18.92	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	184.69980		0.18470		212.50990	0.21251	184.700	20.94	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	65.36860		0.06537		79.03740	0.07904	65.369	28.76	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.31920		12.31920		12.48350	12.48350		16.10	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.37830		12.37830		12.54340	12.54340		16.17	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	52.12740		0.05213		43.50600	0.04351	52.127	14.07	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	91.18350		0.09118		74.80230	0.07480	91.184	13.69	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	296.30200		0.29630		336.21230	0.33621	296.302	19.56	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	83.79810		0.08380		100.98160	0.10098	83.798	28.29	0.00	0	300.00

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\$ / R		On 25/11/2015	Any day expiry		12.43860	12.43860	12.60430	12.60430		16.37	0.00	0	250.00
\$ / R		On 25/11/2015	Any day expiry	10.80	Put	60.68610	0.06069	49.94520	0.04995	14.06	0.00	0	300.00
\$ / R		On 25/11/2015	Any day expiry	11.15	Put	100.88950	0.10089	83.95250	0.08395	13.64	0.00	0	250.00
\$ / R		On 25/11/2015	Any day expiry	13.85	Call	303.06700	0.30307	342.69640	0.34270	20.04	0.00	0	250.00
\$ / R		On 25/11/2015	Any day expiry	17.45	Call	85.99100	0.08599	104.40780	0.10441	27.98	0.00	0	300.00
\$ / R		On 08/12/2015	Any day expiry		12.46650	12.46650	12.63260	12.63260		16.32	0.00	0	276.00
\$ / R		On 11/12/2015	Foreign Exchange Future		12.47300	12.47300	12.63920	12.63920		16.32	31,656,474.00	2,538	72,623.00
\$ / R		On 11/12/2015	Foreign Exchange Future	10.95	Call	1,603.09800	1.60310	1,756.50290	1.75650	13.83	0.00	0	4,331.00
\$ / R		On 11/12/2015	Foreign Exchange Future	10.95	Put	80.09800	0.08010	67.30290	0.06730	13.83	0.00	0	8,917.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.00	Call	1,558.94970	1.55895	1,711.56210	1.71156	13.78	0.00	0	1,177.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.20	Call	1,386.08430	1.38608	1,535.12230	1.53512	13.55	0.00	0	39,671.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.40	Call	1,234.30680	1.23431	1,364.74020	1.36474	13.85	0.00	0	1,197.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.61	Put	224.55790	0.22456	180.54380	0.18054	14.16	0.00	0	580.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.75	Put	274.15410	0.27415	224.54940	0.22455	14.36	0.00	0	20,000.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.80	Put	293.32040	0.29332	241.71300	0.24171	14.44	0.00	0	1,100.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.90	Put	336.75400	0.33675	278.34230	0.27834	14.66	0.00	0	8,210.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.95	Call	884.10420	0.88410	987.00350	0.98700	14.81	0.00	0	2,114.00
\$ / R		On 11/12/2015	Foreign Exchange Future	12.00	Put	386.28670	0.38629	318.03810	0.31804	14.96	0.00	0	96,600.00
\$ / R		On 11/12/2015	Foreign Exchange Future	12.15	Call	789.64590	0.78965	880.39130	0.88039	15.41	0.00	0	1,650.00
\$ / R		On 11/12/2015	Foreign Exchange Future	13.00	Call	498.73600	0.49874	560.07880	0.56008	17.75	0.00	0	1,197.00
\$ / R		On 11/12/2015	Foreign Exchange Future	13.10	Call	473.83260	0.47383	532.29450	0.53229	18.01	0.00	0	11,629.00
\$ / R		On 11/12/2015	Foreign Exchange Future	13.20	Call	450.46410	0.45046	506.32770	0.50633	18.27	0.00	0	677.00
\$ / R		On 11/12/2015	Foreign Exchange Future	13.44	Call	400.49780	0.40050	450.32550	0.45033	18.88	0.00	0	39,671.00
\$ / R		On 11/12/2015	Foreign Exchange Future	13.50	Call	389.22970	0.38923	437.61270	0.43761	19.03	0.00	0	1,650.00
\$ / R		On 11/12/2015	Foreign Exchange Future	14.37	Call	263.42060	0.26342	296.72510	0.29673	21.11	0.00	0	580.00
\$ / R		On 11/12/2015	Foreign Exchange Future	14.84	Call	218.97390	0.21897	246.11550	0.24612	22.21	0.00	0	8,200.00
\$ / R		On 11/12/2015	Foreign Exchange Future	14.97	Call	209.77780	0.20978	234.49520	0.23450	22.55	0.00	0	8,210.00
\$ / R		On 11/12/2015	Foreign Exchange Future	15.00	Call	209.01140	0.20901	231.94030	0.23194	22.68	0.00	0	68,600.00
\$ / R		On 11/12/2015	Foreign Exchange Future	15.80	Call	195.83860	0.19584	204.93740	0.20494	26.03	0.00	0	53,000.00
\$ / R		On 21/12/2015	Any day expiry		12.49450	12.49450	12.66090	12.66090		16.40	0.00	0	250.00
\$ / R		On 21/12/2015	Any day expiry	10.80	Put	67.00840	0.06701	55.36720	0.05537	13.98	0.00	0	300.00
\$ / R		On 21/12/2015	Any day expiry	11.15	Put	109.49270	0.10949	91.32690	0.09133	13.63	0.00	0	250.00
\$ / R		On 21/12/2015	Any day expiry	14.15	Call	305.21180	0.30521	343.51390	0.34351	20.50	0.00	0	250.00
\$ / R		On 21/12/2015	Any day expiry	17.87	Call	86.38500	0.08639	103.58670	0.10359	27.61	0.00	0	300.00
\$ / R		On 12/02/2016	Any day expiry		12.61000	12.61000	12.77760	12.77760		16.55	0.00	0	0.00
\$ / R		On 12/02/2016	Any day expiry	11.60	Put	235.97600	0.23598	190.64580	0.19065	13.93	0.00	0	1,000.00
\$ / R		On 12/02/2016	Any day expiry	15.40	Call	279.78160	0.27978	297.13720	0.29714	23.43	0.00	0	1,000.00
\$ / R		On 11/03/2016	Any day expiry		12.67200	12.67200	12.84000	12.84000		16.61	0.00	0	272.00
\$ / R		On 14/03/2016	Foreign Exchange Future		12.67860	12.67860	12.84670	12.84670		16.60	0.00	0	3,773.00
\$ / R		On 14/03/2016	Foreign Exchange Future	11.05	Put	113.15950	0.11316	94.93400	0.09493	13.51	0.00	0	1,500.00
\$ / R		On 14/03/2016	Foreign Exchange Future	11.80	Put	314.16500	0.31416	261.32900	0.26133	14.19	0.00	0	1,000.00
\$ / R		On 14/03/2016	Foreign Exchange Future	11.83	Put	326.55020	0.32655	272.55950	0.27256	14.25	0.00	0	1,204.00
\$ / R		On 14/03/2016	Foreign Exchange Future	11.95	Put	378.68440	0.37868	320.12280	0.32012	14.51	0.00	0	1,000.00
\$ / R		On 14/03/2016	Foreign Exchange Future	14.59	Call	391.24890	0.39125	430.44780	0.43045	21.00	0.00	0	1,204.00
\$ / R		On 14/03/2016	Foreign Exchange Future	15.75	Call	314.04540	0.31405	329.67390	0.32967	24.41	0.00	0	1,000.00
\$ / R		On 14/03/2016	Foreign Exchange Future	16.50	Call	302.44050	0.30244	321.50430	0.32150	27.10	0.00	0	1,000.00
\$ / R		On 14/03/2016	Foreign Exchange Future	20.23	Call	58.97590	0.05898	72.29100	0.07229	27.10	0.00	0	1,500.00
\$ / R		On 09/06/2016	Any day expiry		12.86580	12.86580	13.03410	13.03410		17.02	0.00	0	264.00

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 13/06/2016	Foreign Exchange Future			12.87430		12.87430		13.04250	13.04250		17.02	0.00	0	500.00
\$ / R	On 15/09/2016	Any day expiry			13.07270		13.07270		13.24100	13.24100		17.38	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.08110		13.08110		13.24950	13.24950		17.47	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.26260		13.26260		13.43110	13.43110		17.63	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.27320		13.27320		13.44170	13.44170		17.63	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.09320		12.09320		12.25430	12.25430		15.64	120,932.00	10	694.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.28590		12.28590		12.44970	12.44970		16.12	0.00	0	98.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.47300		12.47300		12.63920	12.63920		16.32	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.67860		12.67860		12.84670	12.84670		16.60	0.00	0	27.00
£ / R	On 12/06/2015	Foreign Exchange Future			17.87360		17.87360		17.93840	17.93840		15.21	132,264,640.00	7,400	28,539.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	112.65210		0.11265		103.17630	0.10318	112.652	14.65	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	44.11710		0.04412		48.99080	0.04899	44.117	18.90	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.14740		18.14740		18.21350	18.21350		15.01	0.00	0	930.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.41860		18.41860		18.48620	18.48620		15.36	165,767.40	9	19.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	615.90360		0.61590		586.17600	0.58618	615.904	14.68	0.00	0	830.00
£ / R	On 14/03/2016	Foreign Exchange Future			18.72150		18.72150		18.78960	18.78960		15.60	0.00	0	0.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10151		0.10151		0.10190	0.10190		14.67	0.00	0	14,018.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10328		0.10328		0.10368	0.10368		15.14	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10504		0.10504		0.10545	0.10545		15.15	0.00	0	0.00
€ / R	On 30/04/2015	Any day expiry			12.89240		12.89240		12.92460	12.92460		13.58	0.00	0	0.00
€ / R	On 30/04/2015	Any day expiry	12.81	Call	190.11110		0.19011		216.61840	0.21662	190.111	13.53	1.00	10,000	0.00
€ / R	On 01/06/2015	Any day expiry			12.90880		12.90880		12.94090	12.94090		13.36	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	22.35510		0.02236		25.43400	0.02543	22.355	19.06	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			12.93390		12.93390		12.96620	12.96620		13.60	6,945,504.30	537	153,996.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	46.62120		0.04662		44.48810	0.04449	46.621	12.64	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	150.89570		0.15090		144.54210	0.14454	150.896	13.13	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	604.67880		0.60468		585.51140	0.58551	604.679	15.10	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	79.62800		0.07963		87.94470	0.08794	79.628	16.45	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	45.87250		0.04587		50.90530	0.05091	45.873	18.03	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	12.08300		0.01208		13.45090	0.01345	12.083	21.87	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.15940		13.15940		13.19200	13.19200		14.26	0.00	0	11,273.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	248.56380		0.24856		239.88850	0.23989	248.564	13.20	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	341.83190		0.34183		331.69030	0.33169	341.832	13.67	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	138.21380		0.13821		147.11920	0.14712	138.214	18.89	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.38360		13.38360		13.41700	13.41700		14.81	0.00	0	10,175.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	440.42970		0.44043		430.95380	0.43095	440.430	13.83	0.00	0	6,291.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	997.88110		0.99788		981.85050	0.98185	997.881	16.07	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	173.50220		0.17350		180.84940	0.18085	173.502	22.64	0.00	0	6,291.00
€ / R	On 14/03/2016	Foreign Exchange Future			13.63740		13.63740		13.67140	13.67140		15.13	0.00	0	1,100.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.15480		14.15480		14.18740	14.18740		15.62	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/05/2015	Index Future			564.05600		564.05600		560.44800	560.44800			0.00	0	0.00

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			458.77300		458.77300		457.34500	457.34500			0.00	0	122.00
AL37	On 06/08/2015	Index Future			465.99200		465.99200		464.54800	464.54800			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			548.46900		548.46900		545.82400	545.82400			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			557.10000		557.10000		554.42200	554.42200			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			501.58600		501.58600		499.24500	499.24500			5,015,860.00	1	573.00
ALBI	On 06/08/2015	Index Future			509.47900		509.47900		507.10900	507.10900			10,189,580.00	2	10.00
ALBI	On 05/11/2015	Index Future			517.96000		517.96000		515.54600	515.54600			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.21330		9.21330		9.24410	9.24410		14.35	0.00	0	15,315.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	11.88330		0.01188		9.64950	0.00965	11.883	14.39	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	35.10470		0.03510		30.05960	0.03006	35.105	14.26	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	119.12140		0.11912		107.30050	0.10730	119.121	14.29	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	244.19710		0.24420		260.06550	0.26007	244.197	14.33	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	112.56570		0.11257		120.20540	0.12021	112.566	15.18	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	79.11030		0.07911		84.84930	0.08485	79.110	15.60	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.31480		9.31480		9.34530	9.34530		14.28	0.00	0	1,256.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.41900		9.41900		9.45010	9.45010		14.11	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.53790		9.53790		9.56900	9.56900		14.01	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.69690		9.69690		9.71930	9.71930		12.39	0.00	0	4,071.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.84020		9.84020		9.86290	9.86290		13.67	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.50540		12.50540		12.55030	12.55030		14.30	0.00	0	7,458.00
CHF / R	On 14/09/2015	Foreign Exchange Future			12.75820		12.75820		12.80350	12.80350		14.92	0.00	0	1,539.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.93500		1.93500		1.95630	1.95630		14.77	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.94820		1.94820		1.96920	1.96920		15.07	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.73840		1.73840		1.74160	1.74160		12.44	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.77030		1.77030		1.77340	1.77340		13.97	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 07/05/2015	Bond Future			124.33889		124.33889		123.11974	123.11974			0.00	0	0.00
EL28	On 06/08/2015	Bond Future			126.32826		126.32826		125.09142	125.09142			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.22178		86.06571		9.28822	85.55248			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future	9.29882		87.43540		9.36716	86.91531			0.00	0	0.00
ES33	On 05/11/2015	Bond Future	9.36777		85.08897		9.43828	84.55958			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	497.45500		497.45500		495.16400	495.16400			19,898,200.00	4	498.00
GOVI	On 06/08/2015	GOVI	505.28300		505.28300		502.96300	502.96300			0.00	0	29.00
GOVI	On 05/11/2015	GOVI	513.69400		513.69400		511.33200	511.33200			0.00	0	0.00
I2025	On 07/05/2015	Bond Future	120.62908		120.62908		120.01168	120.01168			0.00	0	16.00
I2025	On 06/08/2015	Bond Future	121.39395		121.39395		120.76841	120.76841			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	128.87578		128.87578		128.89918	128.89918			0.00	0	2,657.00
I2038	On 06/08/2015	Bond Future	129.62707		129.62707		129.65259	129.65259			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	129.93785		129.93785		129.38016	129.38016			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future	132.01677		132.01677		131.45190	131.45190			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	139.61946		139.61946		139.30057	139.30057			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future	140.39447		140.39447		140.07264	140.07264			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	228.48900		228.48900		228.04900	228.04900			0.00	0	1,013.00
IGOV	On 06/08/2015	Index Future	232.10300		232.10300		231.66000	231.66000			0.00	0	98.00
IGOV	On 05/11/2015	Index Future	235.98500		235.98500		235.53300	235.53300			0.00	0	0.00
ILBI	On 07/05/2015	Index Future	618.70600		618.70600		617.52800	617.52800			0.00	0	0.00
ILBI	On 06/08/2015	Index Future	628.72300		628.72300		627.52800	627.52800			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	6.13000		93.87000		6.12000	93.88000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.22000		93.78000		6.20000	93.80000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.25000		93.75000		6.22000	93.78000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.38000		93.62000		6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.41000		93.59000		6.33000	93.67000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.69000		93.31000		6.56000	93.44000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.87000		93.13000		6.74000	93.26000			0.00	0	0.00

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 15/06/2016	Jibar Tradeable Future			7.03000		92.97000		6.89000	93.11000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.18000		92.82000		7.03000	92.97000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.32000		92.68000		7.16000	92.84000			0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.44000		92.56000		7.29000	92.71000			0.00	0	0.00
KES / R	On 12/06/2015	Foreign Exchange Future			0.12830		0.12830		0.12980	0.12980			0.00	0	10.00
KES / R	On 14/09/2015	Foreign Exchange Future			0.12780		0.12780		0.12940	0.12940			0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12740		0.12740		0.12850	0.12850			0.00	0	1,870.00
NGN / R	On 12/06/2015	Foreign Exchange Future			0.05870		0.05870		0.05970	0.05970			0.00	0	99,450.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.05660		0.05660		0.05410	0.05410			0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05530		0.05530		0.05210	0.05210			0.00	0	164,380.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.06950		1.06950		1.05810	1.05810			0.00	0	250.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.07110		1.07110		1.05960	1.05960			0.00	0	50.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.07300		1.07300		1.06150	1.06150			0.00	0	0.00
R186	On 07/05/2015	Bond Future			7.72522		125.09915		7.79656	124.48539		8.34	100,829,914.90	806	37,874.00
R186	On 07/05/2015	Bond Future	7.40	Put	3,033.96000		3.03396		3,586.41000	3.58641	3,033.960	8.21	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.45	Put	2,659.54000		2.65954		3,191.70000	3.19170	2,659.540	8.23	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.50	Put	2,306.61000		2.30661		2,814.44000	2.81444	2,306.610	8.25	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.80	Put	755.82000		0.75582		1,051.32000	1.05132	755.820	8.37	0.00	0	300.00
R186	On 07/05/2015	Bond Future	8.00	Put	272.79000		0.27279		424.92000	0.42492	272.790	8.50	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	8.05	Put	203.62000		0.20362		327.25000	0.32725	203.620	8.53	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	8.10	Put	149.71000		0.14971		248.49000	0.24849	149.710	8.56	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future			7.77374		121.79312		7.84751	121.17135		8.46	17,051,036.80	140	340.00
R186	On 06/08/2015	Bond Future	7.75	Call	2,199.83000		2.19983		1,915.05000	1.91505	2,199.830	8.46	0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	8.90	Put	154.82000		0.15482		198.60000	0.19860	154.820	8.93	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			7.80949		123.80162		7.88606	123.16862		8.21	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	428.18000		0.42818		505.03000	0.50503	428.180	8.68	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			7.83500		120.66916		7.91411	120.02738		8.26	0.00	0	5,512.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/05/2015	Bond Future			289.79888		289.79888		289.85212	289.85212			0.00	0	1,046.00
R197	On 06/08/2015	Bond Future			288.38676		288.38676		288.44490	288.44490			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/05/2015	Bond Future			241.88876		241.88876		241.93330	241.93330			4,837,775.20	20	53,330.00
R202	On 06/08/2015	Bond Future			242.54608		242.54608		242.59465	242.59465			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			7.53523		102.76993		7.61682	102.29270		6.57	0.00	0	15,264.00
R2023	On 06/08/2015	Bond Future			7.58467		104.40553		7.66967	103.92216		6.38	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	23.28000		0.02328		33.36000	0.03336	23.280	6.77	0.00	0	911.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 28/02/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/05/2015		Bond Future	6.85001	104.26824		6.90763	104.14313		2.13	0.00	0	7,710.00
R203	On 06/08/2015		Bond Future	6.90694	105.92766		6.97137	105.80207		1.98	0.00	0	0.00
R203	On 06/08/2015	7.84	Put	42.00000	0.04200		0.00000	0.00000	42.000	2.13	210,000.00	5,000	5,000.00
R203	On 05/11/2015		Bond Future	6.92895	103.50724		7.00317	103.37874		1.82	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	8.10595	101.31115		8.16712	100.79582			3,039,334.50	30	7,016.00
R2030	On 06/08/2015		Bond Future	8.15957	98.91528		8.22253	98.39315			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	8.20996	101.29446		8.27106	100.74218			0.00	0	126.00
R2032	On 06/08/2015		Bond Future	8.26089	102.90655		8.32366	102.34693			0.00	0	0.00
R2032	On 05/11/2015		Bond Future	8.30212	100.44739		8.36682	99.87772			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	8.30506	104.29663		8.37118	103.62971			52,148,315.00	500	32,001.00
R2037	On 06/08/2015		Bond Future	8.35602	101.69774		8.42389	101.02167			101,596,042.26	999	1,954.00
R2037	On 05/11/2015		Bond Future	8.39412	103.37547		8.46389	102.68739			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	7.08568	105.97685		7.15301	105.76212		3.21	2,967,351.80	28	12,510.00
R204	On 06/08/2015		Bond Future	7.14761	103.62767		7.22025	103.41103		3.20	0.00	0	100.00
R204	On 06/08/2015	8.41	Put	21.79000	0.02179		29.47000	0.02947	21.790	3.42	0.00	0	699.00
R204	On 05/11/2015		Bond Future	7.18217	105.33649		7.26165	105.11546		3.04	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	8.35927	106.64854		8.42534	105.91227			3,199,456.20	30	9,526.00
R2044	On 06/08/2015		Bond Future	8.40760	103.96183		8.47535	103.21534			0.00	0	0.00
R2044	On 05/11/2015		Bond Future	8.44389	105.67689		8.51344	104.91719			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	8.33273	106.37793		8.39872	105.61530			7,765,588.89	73	34,194.00
R2048	On 06/08/2015		Bond Future	8.37601	108.07098		8.44360	107.29779			5,943,903.90	55	745.00
R2048	On 05/11/2015		Bond Future	8.41293	105.42161		8.48231	104.63479			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	7.23461	102.38864		7.32197	102.04758		4.22	376,790,195.20	3,680	40,893.00
R207	On 07/05/2015	7.73	Call	1,935.08000	1.93508		1,617.71000	1.61771	1,935.080	4.38	0.00	0	66.00
R207	On 06/08/2015		Bond Future	7.29501	100.37567		7.38791	100.03070		4.21	0.00	0	100.00
R207	On 06/08/2015	7.46	Call	1,289.35000	1.28935		1,094.22000	1.09422	1,289.350	4.27	0.00	0	70.00
R207	On 05/11/2015		Bond Future	7.32859	102.03112		7.42807	101.67964		4.03	0.00	0	0.00
R207	On 05/11/2015	7.43	Call	1,427.61000	1.42761		1,244.53000	1.24453	1,427.610	4.07	0.00	0	53.00
R207	On 04/02/2016		Bond Future	7.34388	100.17463		7.45009	99.81893		3.91	0.00	0	0.00
R207	On 04/02/2016	7.27	Call	1,289.94000	1.28994		1,129.02000	1.12902	1,289.940	3.92	0.00	0	43.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 15/01/2020		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 07/05/2015		Bond Future		7.33112	98.02596	7.41802	97.62427		5.32	17,154,543.00	175	56,504.00
R208	On 06/08/2015		Bond Future		7.38261	99.58604	7.47394	99.17940		5.16	0.00	0	0.00
R208	On 06/08/2015	8.85	Put		17.55000	0.01755	25.93000	0.02593	17.550	5.48	0.00	0	198.00
R208	On 05/11/2015		Bond Future		7.41680	97.82762	7.51337	97.41350		5.10	0.00	0	0.00
R208	On 05/11/2015	8.48	Put		243.79000	0.24379	301.09000	0.30109	243.790	5.42	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		8.24819	80.95901	8.31420	80.40818		13.36	63,148,027.80	780	21,873.00
R209	On 07/05/2015	8.30	Put		881.26000	0.88126	1,163.49000	1.16349	881.260	13.41	0.00	0	700.00
R209	On 06/08/2015		Bond Future		8.29298	82.24751	8.36059	81.68912		13.12	0.00	0	0.00
R209	On 06/08/2015	9.90	Put		48.44000	0.04844	62.63000	0.06263	48.440	13.81	0.00	0	2,914.00
R209	On 05/11/2015		Bond Future		8.32918	80.45512	8.39860	79.88690		13.38	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		177.63541	177.63541	175.90120	175.90120			0.00	0	833.00
R210	On 06/08/2015		Bond Future		180.47730	180.47730	178.71801	178.71801			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		131.12455	131.12455	130.92093	130.92093			0.00	0	1,120.00
R211	On 06/08/2015		Bond Future		131.60509	131.60509	131.40010	131.40010			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		138.45910	138.45910	138.48478	138.48478			0.00	0	1,145.00
R212	On 06/08/2015		Bond Future		138.89910	138.89910	138.92716	138.92716			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		8.15929	91.17899	8.22539	90.64224		11.36	2,735,369.70	30	16,799.00
R213	On 06/08/2015		Bond Future		8.20763	92.63012	8.27553	92.08608		11.13	0.00	0	0.00
R213	On 05/11/2015		Bond Future		8.24861	90.61242	8.31857	90.05867		11.32	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		8.28249	82.40385	8.34846	81.81577		14.19	0.00	0	15,271.00

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 06/08/2015	Bond Future	8.32483		83.71535		8.39236	83.11911		13.93	0.00	0	0.00
R214	On 05/11/2015	Bond Future	8.36081		81.80387		8.43009	81.19717		14.23	0.00	0	0.00
R214	On 04/02/2016	Bond Future	8.39159		83.23578		8.46244	82.61998		13.91	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	21,010.84000		21,010.84000		21,156.77000	21,156.77000			0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.46440		4.46440		4.54000	4.54000		11.59	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.42760		4.42760		4.50590	4.50590		12.48	0.00	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.63120		1.63120		1.65110	1.65110			0.00	0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.58470		1.58470		1.60090	1.60090			0.00	0	0.00

**Total for Derivatives :** **1,354,844,018.95**      **75,009**      **4 094 788.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.31298			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.64000		104.42906		6.64000	104.41015			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.46331			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.60000		102.83776		8.60000	102.81423			3,440,000,000,000.00	400,000,000	200,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.01897			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.87000		102.88608		8.87000	102.86169			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		107.22300		10.00000	107.19500			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.08559			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.16900			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.18500		100.68131		9.18500	100.65633			5,694,700,000,000.00	620,000,000	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000		10.85225		100.00000	10.82507			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		104.41033		10.84000	104.37989			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		10.15066		100.00000	10.12989			0.00	0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	102.09401			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB09	On 03/05/2017	Spot Bond	8.48500	107.98196		8.48500	107.95718			8,485,000,000,000.00	1,000,000,000	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	108.32600		10.00000	108.29700			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.22000	127.63478		2.22000	275.67721			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.01016			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.86077			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.65263			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.66873			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	99.95025			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.72402			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.63192			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.96000	172.56230		1.96000	172.56343			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.27409		2.76000	164.27161			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.94363		2.17000	174.94378			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	184.54134		1.82000	184.54328			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.88125	80.94734		7.88125	80.93052			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.88125	80.94734		7.88125	80.93052			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	98.61000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.52604			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.27000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	96.37000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	95.83000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	94.50000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	93.84000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.17733			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.01020			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	93.47000			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	92.78000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	92.51000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	92.23000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.39461			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.93000	103.77485		6.93000	103.75569			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.99984			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	90.92000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	90.40000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.52000	95.93178		2.52000	109.89521			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.38000	102.56011		2.38000	161.40936			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.16000	120.94769		2.16000	221.20310			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	88.64000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.21000	92.94645		9.21000	92.92372			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	101.27000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	60.19000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	104.35677			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	96.86000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	106.29000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		109.36883		9.63000	109.34058			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.40000			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	9.18500		112.64856		9.18500	112.62078			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.57500		91.93506		8.57500	91.91397			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.29000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	114.02000			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	9.28000		111.93663		9.28000	111.90874			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	90.63000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.79247			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.61466			0.00	160,000,000	40,000,000.00
ABS10	On 17/03/2018	Spot Bond	8.03500		105.53112		8.03500	105.50853		22,658,700,000,000.00	2,820,000,000	1,410,000,000.00	
ABS11	On 09/04/2021	Spot Bond	8.58000		104.11338		8.58000	104.08949		8,580,000,000,000.00	1,000,000,000	500,000,000.00	
ABS5	On 01/05/2015	Spot Bond	6.80000		103.87906		6.80000	103.85976			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.69000		101.07795		8.69000	101.05433		114,881,800,000,000.00	13,220,000,000	3,610,000,000.00	
ABS7	On 11/09/2026	Spot Bond	9.38000		96.86003		9.38000	96.83591		27,577,200,000,000.00	2,940,000,000	1,530,000,000.00	
ABS9	On 17/03/2016	Spot Bond	7.39000		102.50010		7.39000	102.47989			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.03000		220.50478		2.03000	279.38083			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.94000		126.31608		1.94000	129.13428			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI4	On 31/01/2022	Spot Bond	2.00000	131.05932		2.00000	133.69261			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00637		100.00000	0.00635			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	85.34681		100.00000	85.15284			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.09000	102.06724		11.09000	102.03759			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.52712			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	9.19357		100.00000	9.17130			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.56444			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.09344			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	54.79795		100.00000	54.66520			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.48979			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	69.29256		11.00000	69.27275			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	35.07069		100.00000	34.98573			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	100.64622			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.70651			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.61931			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.63750			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.64549			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.77481			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.77481			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.78471			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.78471			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.76490			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	95.37242			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.32600		10.00000	108.29700			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.46524			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.62662			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.64456			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.65177			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.63725			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.60479			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.09000	104.18891		9.09000	104.16347			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.74057			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.36307			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	89.50911			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	183.70708			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	183.72052			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.61923			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.57822			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.00268			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.57778			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.75787			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.17347			0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.32600		10.00000	108.29700			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.87696			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.69300			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.62143			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.56616			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.60855			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.58304			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.76201		10.23000	100.73469			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.56981			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	117.74936			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.26000	104.98716		9.26000	104.96106			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60629			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.00891		1.75000	117.14177			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.56251			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.58741			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.60536			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.56944			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.70986			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.32452			0.00	0	200,000,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.05265			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.56296			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.51437			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.60177			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.59348			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.62424				0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.63369				0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.79031				0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.99802				0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.63595				0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.63595				0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.66269				0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.59099				0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.67177				0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.34123				0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.66269				0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	97.48787				0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.64833				0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.63404				0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	135.64368				0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	136.61339				0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.55506				0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.55002				0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	101.07858				0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.56368				0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	97.50999				0.00	665,000,000	665,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.58741				0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.55578				0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.55506				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL217	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.61271			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.87742			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.67968			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.69649			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.15111			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	102.81266			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		24.25408		100.00000	24.19334			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.76899		100.00000	13.73564			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.05304			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.92254			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.91450			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.90380			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	99.91844			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.82000		98.79885		7.82000	98.77803			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	99.89536			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	99.87841			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.78000		100.10584		8.78000	100.08246			50,748,400,000,000.00	5,780,000,000	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.28000		118.79959		9.28000	118.76999			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.08000		104.35498		7.08000	104.33526			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.95000		105.37673		8.95000	105.35125			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		11.36061		100.00000	17.00265			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.61000		106.89497		9.61000	106.86725			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.63000		167.95754		2.63000	167.95559			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.87464			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.79606			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.45401			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.48791			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	100.56105			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.26607			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.51922			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	100.58303			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.55883			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.26819			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	92.93000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.01340			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	86.85073			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.41000	134.06666		2.41000	240.45225			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	112.15200			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	111.78054			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.17450			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	108.95333			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	88.44988			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	101.43394			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.42500	168.22180		2.42500	213.13573			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	100.71721			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	100.47239			0.00	0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.06026			0.00	20,000,000,000	20,000,000,000.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	34.19894		100.00000	34.12284			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	16.96352		100.00000	16.92243			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	17.06135		100.00000	17.02003			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	16.62110		100.00000	16.58084			0.00	0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000	28.74004		100.00000	28.64724			0.00	0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000	40.42721		100.00000	40.32927			0.00	0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000	16.70017		100.00000	16.65971			0.00	0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000	27.55635		100.00000	27.47958			0.00	0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000	38.52711		100.00000	38.41980			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.70242			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.51184			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.35267			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW11	On 01/10/2018	Spot Bond		8.83000	103.25617		8.83000	103.23179			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.98302			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.61643			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.74988			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.97528			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	101.12779			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.15000	105.24624		9.15000	105.22037		18,300,000,000,000.00	2,000,000,000	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond		6.92000	102.56811		6.92000	102.54927			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	51.45171		100.00000	51.32570			0.00	0	0.00
BAW21	On 24/03/2022	Spot Bond		9.40000	100.06790		9.40000	100.04292			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.77231			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.63500	103.23614		8.63500	103.21230			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.85411	101.71336		10.85411	101.49789			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.88218	100.64345		10.88218	100.67123			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.90335	100.63188		10.90335	100.67147			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.47711			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.92823	100.81327		10.92823	100.66171			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.68084	100.77080		11.68084	100.73658			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.48786			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.48786			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.48793			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.10411	100.44209		11.10411	100.42111			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.03427	101.24923		11.03427	100.74471			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.88218	100.64345		10.88218	100.67123			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA15	On 30/06/2016	Spot Bond	10.96826		101.15783		10.96826	100.88105			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.15774		97.95454		10.15774	100.62745			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.46427			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.45300			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.45300			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	8.53254		104.42054		8.53254	102.75361			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.41000		99.89631		11.41000	99.86544			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.44040			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.33500		78.17107		11.33500	98.09342			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	100.42362			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		93.75170		9.28000	100.40406			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.44671			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.13000		74.60782		11.13000	100.59160			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.43408			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.44460			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.44460			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	100.42903			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.45540			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	100.45540			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.42988			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.44075			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.45550			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.35925			0.00	0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.37079			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.85411	101.83434		13.85411	101.61596			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.11830	101.06366		15.11830	101.01988			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.01341	100.97853		14.01341	100.83286			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.58030			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.58030			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.58030			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.60103			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.50746			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	30.63283		100.00000	30.57472			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.48558		100.00000	19.43786			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.73407		100.00000	17.69063			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.94696		100.00000	10.92014			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.96857		100.00000	10.94200			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.23539		100.00000	13.20297			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.46824		100.00000	11.44015			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.98324			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.90963			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.16761			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.17728			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.26651	100.00000	8.24648				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.26651	100.00000	8.24648				0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		98.38275	100.00000	98.11828				0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		91.47870	100.00000	91.25000				0.00	0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		88.16425	100.00000	87.95181				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.93000		104.38437	1.93000	181.18028				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.80000		102.98099	7.80000	165.68552				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.80000		96.95515	7.80000	165.98220				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.18500		99.46383	8.18500	99.44192				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	7.73000		98.81372	7.73000	98.79336				0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.47385				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.76540				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.39904				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.91658				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.03287				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.35814				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		40.55579	100.00000	40.45536				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	101.59253				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.62366				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.63403				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.75850				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.92441			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	25.38293		100.00000	25.32008			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	25.38293		100.00000	25.32008			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.67070			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.68327			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.13500	101.93129		8.13500	101.90920			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.72097			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.78782			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	22.71910		100.00000	22.66406			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	22.71910		100.00000	22.66406			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000	100.00000		0.00000	102.54400			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.84000	104.40942		10.84000	104.39614			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000	100.00000		0.00000	101.83151			0.00	1,200,000,000	600,000,000.00
BGL04	On 05/02/2025	Spot Bond	10.73000	98.92464		10.73000	99.42705			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.46712			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000	67.47778		100.00000	67.34976			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.94603			0.00	0	200,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.99408			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.44000	70.87735		8.44000	104.02489		37,136,000,000,000.00	4,400,000,000	2,200,000,000.00	
BIDC43	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.61730			0.00	0	0.00
BIDC45	On 15/07/2015	Spot Bond	100.00000	80.39648		100.00000	80.21978		2,400,000,000,000,000.00	24,000,000,000	24,000,000,000.00	
BIDC46	On 13/10/2015	Spot Bond	100.00000	77.12277		100.00000	75.21127		5,130,000,000,000,000.00	51,300,000,000	51,300,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A4		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.95686			0.00	0	0.00
BLG1A6		On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.10520			0.00	0	0.00
BLG1B		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.94341			0.00	0	0.00
BLG1C		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.98981			0.00	0	0.00
BLG1D		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.07410			0.00	0	0.00
BLG1E		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.42430			0.00	0	0.00
BLG1F		On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	102.00683			0.00	0	0.00
BNP01		On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.64682			0.00	0	0.00
BSR11U		On 19/06/2015	Spot Bond	100.00000	86.84036	100.00000	86.63794				0.00	0	0.00
BSR12		On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.72742			0.00	0	0.00
BSR13		On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.71950			0.00	0	0.00
BTC005		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	96.42562			0.00	0	0.00
BTC010		On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.80850			0.00	0	0.00
BTC013		On 19/05/2015	Spot Bond	100.00000	91.93955	100.00000	91.70854				0.00	0	0.00
BTC021		On 14/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC022		On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC023		On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.31413			0.00	0	0.00
BTC024		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.93042			0.00	0	0.00
BTC025		On 22/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.89525			0.00	0	0.00
BTC026		On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.86027			0.00	0	0.00
BTC027		On 06/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.65081			0.00	0	0.00
BTC028		On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.44145			0.00	0	0.00
BTC029		On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.38944			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC030	On 26/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.02184			0.00	0	0.00
BTC031	On 25/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.32071			0.00	0	0.00
BTC032	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.26733			0.00	0	0.00
BTC034	On 12/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.00392			0.00	0	0.00
BTC035	On 07/07/2015	Spot Bond	0.00000		100.00000		0.00000	98.56329			0.00	0	0.00
BTC036	On 12/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.71254			0.00	0	0.00
BTC037	On 06/07/2015	Spot Bond	100.00000		82.02247		100.00000	81.83857		4,260,000,000,000,000.00	42,600,000,000	45,500,000,000.00	
BTC038	On 15/07/2015	Spot Bond	100.00000		80.39648		100.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		37.49230		100.00000	37.40048			0.00	0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.43947			0.00	0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.45554			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.62137			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.21976			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.33500		113.15019		9.33500	113.12168			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	106.88854			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.88500		106.30600		8.88500	106.28048			0.00	0	0.00
CBL12	On 06/09/2018	Spot Bond	12.33000		98.53375		12.33000	98.50171			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	99.13064			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.63000		99.17289		12.63000	99.13934			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.26063			0.00	0	317,500,000.00
CBL16	On 18/05/2017	Spot Bond	9.18500		104.37068		9.18500	104.34479			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	98.15337			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.63000		96.44709		12.63000	96.41447			0.00	0	180,000,000.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.95608			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	94.34042			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.24614			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.20000		97.20937		10.20000	97.18267			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.65000		120.20371		9.65000	120.17259			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.93000		113.97095		9.93000	113.94061		39,720,000,000,000.00	4,000,000,000	1,000,000,000.00	
CCT03	On 15/03/2025	Spot Bond	9.63000		110.61394		9.63000	110.58567			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.19053			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.53500		101.08788		11.53500	101.05709			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.58169			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.65878			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.32560		10.00000	108.29730			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.26838			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.62935			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.79644			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.74792			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.09769			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.39145			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.40617			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.42345			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.03987			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.01903			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.12914			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.61934			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.16169			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		102.93009		10.11000	102.90206			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.19253			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		121.16459		2.76000	121.16270			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		118.42868		3.14000	121.05230			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.06006		8.25000	101.03787			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.70000		129.32658		2.70000	123.45660			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		126.29688		2.40000	120.56537			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.86158			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.33000		100.26281		8.33000	100.24034			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.91287			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.91861			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.38000		100.29850		8.38000	100.27588			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.38000		100.29850		8.38000	100.27588			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.43000		103.43440		8.43000	103.41094			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.63389			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.69639			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.32600		10.00000	108.29700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.32600	10.00000	108.29700				0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.23619				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	101.13249				0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.32129	9.35000	101.29573				0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.32129	9.35000	101.29573				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	101.26528				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.92422				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.35525				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.35525				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.35525				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.83732				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.06000	102.48485	9.06000	102.46018				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.34479				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.71753				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.90001				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.89658				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.94994				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.09835				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.25049				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.10731				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.33397				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.71639			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.57268			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.46972			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.56225			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.75867			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.42118			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.72112			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.52469			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.60690			0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.32600		10.00000	108.29700			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.25775			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.51904			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.31379			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.67533			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28190			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41990			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.41186			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	136.70976			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.84631			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	136.60819			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	136.50818			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	134.05582			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.41547			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.49000	99.16124		10.49000	99.13323			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.01000	95.83670		11.01000	95.80879			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39389			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.67127			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.38357			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.82260			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.77362			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	108.47847		8.80500	104.05517			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.59099			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.75172			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	131.44425			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.62831			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.66984			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.64850			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.89499			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	81.86526			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.70664			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39389			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	118.63424			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	118.80893			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.76647			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.77471			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39613			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.88957			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.73543			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.56838			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.64980			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.74947			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.41510			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.38489			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.65485			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.96910			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	101.70172			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.82369			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.53922			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.67000	107.43619		9.67000	105.94187			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.60145			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	104.24320			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.81000	109.12770		11.81000	107.27894			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.89835			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.84000	106.99014		11.84000	106.95615			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000	107.88390		10.02000	107.85476			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.89835			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	99.71942			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	103.02748			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN372	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.59232			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.60469			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.60483			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.41051			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.20000	103.79055		9.20000	103.76519			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.48637			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.65195			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond		10.57000	100.67156		10.57000	100.64338			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond		11.00000	100.81808		11.00000	100.78875			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.90633			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.66269			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.88314			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond		11.60000	103.34819		11.60000	103.31653			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.72556			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.60458			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	99.71580			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.64478			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	100.31832			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.55744			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.56225			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	90.33400			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.59459			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN395	On 02/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.85384		0.00		0	0.00	
CLN396	On 20/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.66867		0.00		0	0.00	
CLN397	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.48563		0.00		0	0.00	
CLN42	On 18/04/2028	Spot Bond	7.01000	40.82472	7.01000	41.43068		0.00		0	0.00	
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	174.30863		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	8.18500	99.46383	8.18500	148.27536		0.00		0	0.00	
CLN88	On 28/04/2028	Spot Bond	7.80000	37.58141	7.80000	165.68552		0.00		0	0.00	
CLN89	On 02/03/2028	Spot Bond	7.80000	38.02382	7.80000	165.98220		0.00		0	0.00	
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	96.41977		0.00		0	0.00	
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	96.38915		0.00		0	0.00	
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.13848		0.00		0	0.00	
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.13848		0.00		0	0.00	
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.64113		0.00		0	0.00	
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.60042		0.00		0	0.00	
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.60847		0.00		0	0.00	
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.13635		0.00		0	0.00	
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.60177		0.00		0	0.00	
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.82260		0.00		0	0.00	
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.54858		0.00		0	0.00	
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.59027		0.00		0	0.00	
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.58662		0.00		0	0.00	
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.59021		0.00		0	0.00	
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	101.19486		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.02199			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.51000		105.46636		8.51000	103.88178			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.53500		104.52559		8.53500	104.50159			14,168,100,000,000.00	1,660,000,000	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.84000		117.46272		9.84000	117.43173			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.38000		105.94007		7.38000	105.91898			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.41000		106.83894		9.41000	106.81225			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.45000		107.98823		9.45000	107.96084			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.82000		96.48097		9.82000	96.45571			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.53000		98.07580		10.53000	98.04831			42,120,000,000,000.00	4,000,000,000	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	10.53000		95.91093		10.53000	95.88390			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.04022			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.65735			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		9.94339		100.00000	9.91931			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.03596			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.50921			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000		0.00000	103.32864			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.00945			0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.98652			0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.08932			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.99716		100.00000	9.97295			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		12.08643		100.00000	12.05715			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.17500		101.98338		11.17500	102.21515			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		14.24075		100.00000	14.20625			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.02834	100.00000	6.01374				0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.97442	100.00000	14.93815				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.52241				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.91000		98.05178	7.91000	98.03111				0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.04718				0.00	0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.96801				0.00	0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.85236				0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		65.34123	100.00000	65.17761				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.80033				0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.15757				0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.40385				0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.00000	0.00000	101.46961				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.77329				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000	0.00000	102.93695				0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.67342				0.00	0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		100.00000	0.00000	53.24709				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.27756				0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.40000		105.94202	8.40000	105.91807				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.18000		113.61170	7.18000	113.58969				0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.28000		106.34387	8.28000	106.32004			22,356,000,000,000.00	2,700,000,000	1,350,000,000.00	
DV23	On 27/02/2023	Spot Bond	9.02000		106.76814	9.02000	106.74211			18,945,741,496,000.00	2,100,414,800	1,056,746,100.00	
DV24	On 18/02/2024	Spot Bond	9.08000		105.18290	9.08000	105.15710			0.00	0	0.00	
DV29	On 18/02/2029	Spot Bond	9.16000		108.88468	9.16000	108.85775			5,496,000,000,000.00	600,000,000	300,000,000.00	
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.43566				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.31758			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.57600			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.04272			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.64141			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.65080			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.17253			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.37824			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.94683			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.81500		127.02799		7.81500	127.00110			31,260,000,000,000.00	4,000,000,000	1,900,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	93.69678			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	2.16000		101.93050		2.16000	101.93059			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		101.25698		1.20000	134.71860			1,440,000,000,000.00	1,200,000,000	7,550,000,000.00
EL28	On 02/05/2028	Spot Bond	1.99000		125.30215		2.08000	124.06747			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	2.06000		111.84678		2.06000	111.84716			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.04000		112.00614		2.04000	112.00660			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.01000		105.38863		2.01000	105.38916			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.14000		102.21073		2.14000	102.21087			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.25000		107.65302		9.25000	107.62613			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.15000		108.09548		9.15000	108.06921			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.58000		107.34493		9.58000	107.31718			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM04	On 16/05/2028	Spot Bond	9.79500	99.16582		9.79500	100.98996			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.93500	105.49445		9.93500	103.42171			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.18416			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	97.24797			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.71848			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.47524			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.41874			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.34362			0.00	20,000,000	10,000,000.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.88701			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.93315			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.01820			0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.04717			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	88.87461		100.00000	88.66349			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.95000	104.11736		10.95000	104.08682			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.42992			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.88313			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.93585			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.71000	97.51200		9.71000	97.48674			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	97.00437			0.00	0	1,597,800,000.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	98.13986			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	101.27068			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	101.34950			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.32600	10.00000	108.29700				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.15189				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.19894				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.14248				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.18169				0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.16039				0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000	0.00000	101.14460				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.00000		101.25351	7.00000	101.23459			184,800,000,000,000.00	26,400,000,000	13,200,000,000.00	
ES18	On 20/04/2018	Spot Bond	7.74500		103.89604	7.74500	103.87436			276,374,623,905,500.00	35,684,263,900	15,761,032,600.00	
ES23	On 25/01/2023	Spot Bond	8.32500		111.68742	8.32500	111.66226			196,140,339,157,500.00	23,560,401,100	51,901,551,200.00	
ES26	On 02/04/2026	Spot Bond	8.60500		95.02664	8.60500	95.00477			399,966,991,430,000.00	46,480,766,000	16,510,789,900.00	
ES33	On 15/09/2033	Spot Bond	9.20000		85.70964	9.26500	85.18448			1,329,962,384,960,000.00	44,561,128,800	46,297,885,600.00	
ES42	On 25/04/2042	Spot Bond	9.28000		92.13684	9.28000	92.11388			361,548,800,000,000.00	38,960,000,000	14,700,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.20466				0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000	0.00000	101.24263				0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.09115				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000	0.00000	99.98059				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.44833				0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.11953				0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.01710				0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.88137				0.00	0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.66570				0.00	0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.11729				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR002U	On 02/08/2023	Spot Bond	100.00000		12.37799		100.00000	12.34700			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		12.04714		100.00000	12.01698			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.65382			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	99.49263			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.72917			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.77934			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.23000		100.47609		9.23000	100.45118			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.69925			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.69918			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.78466			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	103.01107			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	101.03614			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	101.05319			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.90000		104.37876		9.90000	104.13699			0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.08241			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.01000		109.82404		10.01000	109.79457			24,982,849,892,000.00	2,495,789,200	2,495,789,200.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.29826			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.00000		132.80099		2.00000	133.69261			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.06000		129.07637		2.06000	278.79209			41,200,000,000.00	20,000,000	310,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.23500		106.00329		2.23500	112.68055			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.36000		102.78531		2.36000	161.76385			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.05000		122.83807		2.05000	224.66112			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.20000		103.66229		7.20000	103.64243			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.67200		65.99649		7.67200	65.40990			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ02		On 28/10/2024	Spot Bond		9.42300	42.38732	9.42300	41.50287			0.00	0	0.00
FRBZ03		On 10/12/2024	Spot Bond		9.66000	41.07352	9.66000	40.15923			0.00	0	0.00
FRC107		On 03/06/2021	Spot Bond		0.00000	100.00000	0.00000	101.22865			0.00	0	0.00
FRC109		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.71390			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.61939			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.67903			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond		7.47000	99.93996	7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond		7.47000	99.93996	7.47000	100.00000			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.66269			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	100.63189			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond		0.00000	100.00000	0.00000	100.71664			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	100.65195			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond		6.00000	99.95174	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	100.69272			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.85141			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.82659			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	22.29216		100.09221	22.23810			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.59243			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.94507			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.79351			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.05735			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.66440			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	100.67170			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.61425			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.61970			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.80884			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.60895			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	62.13292		13.22500	62.11095			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.57447			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.57519			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.85180			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.60105			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.46500	97.81910		3.46500	101.19856			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.62687			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.62687			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.18677			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.39389			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	98.60467			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.59099			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.57735			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.80483			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.67485			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.38461			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.78613			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	102.00136			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.77329			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.61397			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.78924			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.57088			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.61970			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.61970			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.62462			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.29527			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.31115			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.41466			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.32600		10.00000	108.29700			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.16106			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.65410			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.14117			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.39626			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.12047			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.12079			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.97919			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.98129			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.97919			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.98137			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.57864			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.71652		8.75000	101.69180			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.60823			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	10.11556		100.00000	10.09104			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.27323		100.00000	9.25076			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	95.23502			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	10.83353		100.00000	10.80728			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	98.40886			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	24.69117		100.00000	24.63003			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.46554			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC213	On 04/06/2021	Spot Bond	100.00000		9.57367	100.00000	9.55048				0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		18.50411	100.00000	18.45778				0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.46551				0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		18.47151	100.00000	18.42526				0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.46191				0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.38814				0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.58569				0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.48874				0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.81000		127.20630	2.81000	127.20415				0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.33716				0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.31945				0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.31945				0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000	0.00000	101.22812				0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.53854				0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.75020				0.00	0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.62873				0.00	0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.43826				0.00	0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		100.00000	0.00000	100.21732				0.00	0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.16649				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.66654				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.66294				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.86424				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.78284				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.34000		116.51461	3.34000	123.15313				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.67456			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.68110			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.39000		107.62234		3.39000	122.77863			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.37000		105.37890		3.37000	122.92827			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.26000		100.77792		3.26000	126.21293			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.33000		101.89341		3.33000	135.32136			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.00014			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.59020			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.67024			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.77763			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.75008			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.63620			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.63548			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.60363			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		10.96648	100.00000	100.00000	10.93991			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		36.72470	100.00000	100.00000	36.63574			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		84.26721	100.00000	100.00000	84.07742			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		20.70806	100.00000	100.00000	20.65789			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		9.19357	100.00000	100.00000	9.17130			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		10.81101	100.00000	100.00000	10.78453			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.66993			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.87704			0.00	2,000,000,000	1,000,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.05388			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000	0.00000	99.84532		0.00		2,500,000,000	2,500,000,000.00	
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	98.20541		0.00		0	0.00	
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000	0.00000	99.06542		0.00		0	0.00	
FRJ25	On 09/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.33289		0.00		0	0.00	
FRS100	On 15/01/2024	Spot Bond	1.91800	85.22737	1.91800	108.77674		0.00		0	0.00	
FRS101	On 31/01/2038	Spot Bond	2.26000	106.22595	2.26000	139.05784		0.00		0	0.00	
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.70240		0.00		0	0.00	
FRS103	On 23/01/2024	Spot Bond	10.38000	102.41992	10.38000	102.39077		0.00		0	0.00	
FRS104	On 23/01/2024	Spot Bond	10.38000	102.41992	10.38000	102.39077		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	101.91149		0.00		0	0.00	
FRS108	On 31/01/2038	Spot Bond	2.40000	103.24662	2.40000	112.09238		0.00		0	0.00	
FRS109	On 07/12/2033	Spot Bond	2.36000	213.26214	2.36000	215.08074		0.00		0	0.00	
FRS110	On 31/01/2038	Spot Bond	2.37000	112.68605	2.37000	112.68548		0.00		0	0.00	
FRS112	On 07/12/2033	Spot Bond	2.39000	212.36297	2.39000	214.18034		0.00		0	0.00	
FRS113	On 29/04/2019	Spot Bond	0.00000	100.00000	0.00000	102.03895		0.00		0	0.00	
FRS114	On 31/01/2025	Spot Bond	2.32000	111.84205	2.32000	111.84163		0.00		0	0.00	
FRS115	On 31/03/2038	Spot Bond	2.46000	110.91818	2.46000	110.91736		0.00		0	0.00	
FRS116	On 26/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.37510		0.00		0	0.00	
FRS117	On 05/05/2016	Spot Bond	0.00000	100.00000	0.00000	46.58400		0.00		0	0.00	
FRS118	On 06/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.26735		0.00		0	0.00	
FRS119	On 31/01/2038	Spot Bond	2.56500	108.89758	2.56500	108.89646		0.00		0	0.00	
FRS120	On 07/12/2033	Spot Bond	2.51000	116.69417	2.51000	210.62470		0.00		0	0.00	
FRS121	On 07/12/2033	Spot Bond	2.56000	115.00200	2.56000	209.16460		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS122	On 31/01/2025	Spot Bond	2.25000		98.51919		2.25000	98.51903			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.59000		164.40150		2.59000	208.29449			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	2.84000		90.69750		2.84000	103.81021			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.18795			0.00	0	0.00
FRS126	On 31/03/2028	Spot Bond	2.99000		95.83507		2.99000	151.01465			0.00	0	0.00
FRS127	On 31/01/2038	Spot Bond	2.25000		100.00000		2.25000	2.25000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.18000		127.99335		2.18000	276.45199			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.07000		128.98569		2.07000	278.59616			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.79000		122.65456		2.79000	264.91637			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.47000		102.31578		2.47000	129.88296			0.00	0	600,000,000.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.69755			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.00000		133.69192		2.00000	129.60473			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.91629			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.19658			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.54684			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.24000		112.64386		2.24000	112.64369			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		23.23100		104.97509	23.17222			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		27.11511		101.07593	27.04880			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		20.04617		100.44759	19.99741			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		25.57029		100.76967	25.50792			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	1.88000		123.59571		1.88000	123.59680			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS85	On 31/01/2025	Spot Bond	2.18000	98.83942		2.18000	113.22713			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.79189			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.21000	98.57893		2.21000	112.92862			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.15096			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.27000	127.18827		2.27000	348.06063			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.40221			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.04702			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRX16	On 15/09/2016	Spot Bond	7.53000	101.32447		7.53000	101.30412			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.01500	101.79417		8.01500	101.77244			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.20000	106.07873		8.20000	106.05544		82,000,000,000,000.00	10,000,000,000	2,500,000,000.00	
FRX19	On 15/11/2019	Spot Bond	8.73000	104.79238		8.73000	104.76766		13,269,600,000,000.00	1,520,000,000	760,000,000.00	
FRX20	On 01/10/2020	Spot Bond	8.96000	99.48398		8.96000	99.46016			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.62000	90.83466		9.62000	90.81148			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.57000	111.08074		9.57000	111.05221			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.92000	97.44369		9.92000	97.54297		10,217,600,000,000.00	1,030,000,000	520,000,000.00	
FRX30	On 31/01/2030	Spot Bond	10.23000	97.66917		10.23000	98.37099		122,760,000,000,000.00	12,000,000,000	3,000,000,000.00	
FRX31	On 21/02/2031	Spot Bond	10.35000	94.86489		10.35000	94.83845		414,000,000,000.00	40,000,000	20,000,000.00	
FRX45	On 14/04/2045	Spot Bond	9.78500	82.86116		9.78500	82.83954			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.52830			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.53559			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.55379			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.58293			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.60477			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.69927			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.03074			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.07554			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.93076			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.11592			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.16077			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.19814			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	101.36244			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond		100.00000	58.91787		100.00000	58.77034			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond		100.00000	9.88478		100.00000	9.86003			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond		100.00000	1.65839		100.00000	1.65424			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond		100.00000	0.27823		100.00000	0.27754			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	9.19357		100.00000	9.17130			0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond		100.00000	1.54243		100.00000	1.53869			0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond		100.00000	0.25878		100.00000	0.25815			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.15326			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.13500		100.77429		9.13500	100.74969			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	101.24274			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		9.76882	100.00000		9.74517			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		16.95184	100.00000		16.91076			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		12.03034	100.00000		12.00120			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	101.60680			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.67005			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.74854			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.85754			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	101.78547			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.01903			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.45623			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.75840			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000		0.00000	101.14768			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.48183			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001	100.00000	0.00001				0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.38940			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.87521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.57088			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	10.23300		100.00000	10.20738			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.03671			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.71574			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.52067			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.53858			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.24274			0.00	0	0.00
HILC20	On 24/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.40757			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	99.92091			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.26404	99.95966		7.26404	101.02235			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	99.91715			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.26462	99.95410		8.26462	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	99.91233			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.71506	99.95161		8.71506	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	99.90644			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	99.97969			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.02229			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.46364			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.32600		10.00000	108.29700			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.01500		103.03951		9.01500	103.01441			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.34751			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.26541			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.05000		109.23135		8.05000	109.20753		94,668,000,000,000.00	11,760,000,000	6,580,000,000.00	
HWAY23	On 07/12/2023	Spot Bond	1.93000		130.26211		1.93000	281.35416			0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.93000		133.24298		1.93000	287.79258			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.25000		101.91656		9.25000	101.89109		28,305,000,000,000.00	3,060,000,000	2,243,600,000.00	
HWAY35	On 31/07/2035	Spot Bond	9.29000		101.55409		9.29000	101.52861			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		34.23029		100.00000	34.14737			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		82.65161		100.00000	82.46713			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		37.66264		100.00000	37.57039			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		24.13276		100.00000	24.07233			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		108.32600		10.00000	108.29700			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.51000		120.12731		1.57000	119.49260		52,346,868,000,000.00	34,666,800,000	60,419,395,300.00	
I2038	On 31/01/2038	Spot Bond	1.64000		128.33977		1.64000	128.34170		23,028,880,000,000.00	14,042,000,000	37,238,978,700.00	
I2046	On 31/03/2046	Spot Bond	1.70000		128.81861		1.70000	128.82041		160,188,960,000,000.00	94,228,800,000	99,891,025,000.00	
I2050	On 31/12/2050	Spot Bond	1.72000		139.03867		1.73000	138.69819		2,580,000,000,000.00	1,500,000,000	37,116,611,300.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.58643			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.93000		102.20101		7.93000	102.17941			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.88500		106.26207		7.88500	106.23974			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.75000		101.95782		7.75000	101.93640			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.49007			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	2.10000		99.97996		2.10000	128.77554			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.07000		104.86243		2.07000	133.11722			0.00	0	387,600,000.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.92725			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.00500		102.32047		8.00500	102.29852			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.71010			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.44573			0.00	400,000,000	200,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.25179			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.32600		10.00000	108.29700			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.56000		100.81634		8.56000	100.79314			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.95000		95.36450		8.95000	95.34143		41,886,000,000,000.00	4,680,000,000	2,340,000,000.00	
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.59723			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.67500		96.86257		8.67500	96.84009			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.00000		102.25006		9.00000	102.22520			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.32868			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.46066			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000		100.72238		7.90000	100.70083			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.34000		101.03243		8.34000	101.00963			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.60991			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL57		On 13/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.19698			0.00	0	0.00
IBL58		On 13/02/2017	Spot Bond	7.65500	102.91303	7.65500	102.89166			0.00	0	0.00
IBL59		On 17/02/2019	Spot Bond	8.30000	104.41940	8.30000	104.39595			0.00	0	0.00
IBL60		On 17/02/2024	Spot Bond	9.30000	107.31584	9.30000	107.28889			0.00	0	0.00
IBL61		On 31/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.32035			0.00	0	0.00
IBL62		On 24/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.85569			0.00	0	0.00
IBL63		On 29/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.51844			0.00	0	0.00
IBL64		On 29/07/2019	Spot Bond	0.00000	100.00000	0.00000	101.55008			0.00	0	0.00
IBL65		On 29/07/2021	Spot Bond	0.00000	100.00000	0.00000	101.58158			0.00	0	0.00
IBL66		On 12/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.72330			0.00	0	0.00
IBL67		On 31/01/2022	Spot Bond	2.80000	126.94494	2.80000	127.28203			0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00850	100.00000	0.00848			0.00	0	0.00
IDCG01		On 22/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.96449			0.00	0	0.00
IDCG02		On 22/10/2018	Spot Bond	0.00000	100.00000	0.00000	99.88809			0.00	0	0.00
IDCG03		On 22/10/2020	Spot Bond	8.55000	98.97974	8.55000	98.95698			0.00	0	0.00
IDCG04		On 24/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.03559			0.00	0	0.00
IDCG05		On 24/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.07014			0.00	0	0.00
IDCG06		On 24/11/2024	Spot Bond	9.53000	103.90476	9.53000	103.87804			0.00	0	0.00
IDCP01		On 19/04/2015	Spot Bond	5.00000	99.97261	5.00000	99.95892			0.00	0	0.00
IDCP02		On 19/04/2015	Spot Bond	5.00000	99.97261	5.00000	99.95892			0.00	0	0.00
IDCP03		On 31/01/2017	Spot Bond	5.00000	101.04221	5.00000	101.02843			0.00	0	0.00
IDCP04		On 19/10/2017	Spot Bond	5.00000	99.97287	5.00000	99.95930			0.00	0	0.00
IDCP05		On 14/03/2018	Spot Bond	4.00000	100.36659	4.00000	100.35578			0.00	0	0.00
IDCP06		On 17/10/2019	Spot Bond	4.00000	100.00000	4.00000	99.98912			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW01U	On 30/06/2016	Spot Bond	100.00000	40.93040	100.00000	40.83016				0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	40.76919	100.00000	40.66934				0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	40.76919	100.00000	40.66934				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	103.51708	9.20000	103.49165				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.37348				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.92030	100.00000	7.90111				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.55057				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	15.60064	100.00000	15.56158				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	84.26721	100.00000	84.07742				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	16.44772	100.00000	16.40699				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	17.76791	100.00000	17.72342				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.41713	100.00000	1.41442				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	8.68524	100.00000	8.66397				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	9.84377	100.00000	9.81912				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	9.55635	100.00000	9.53295				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000	28.01647	100.00000	27.94785				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000	81.47321	100.00000	81.29176				0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000	75.56936	100.00000	75.41322				0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000	74.64213	100.00000	74.48980				0.00	0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000	91.48668	100.00000	90.78294				0.00	0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000	91.49792	100.00000	90.79409				0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000	91.93955	100.00000	91.70854				0.00	0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000	81.83857	100.00000	81.65548				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA516	On 14/04/2015	Spot Bond	6.30000	99.94825		6.30000	99.96549			0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.40000	99.92991		6.40000	99.85992			0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.40000	99.68538		6.40000	99.61573			0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.50000	99.55677		6.50000	99.48622			0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.50000	99.31027		6.50000	99.24007			0.00	0	0.00
INA523	On 03/06/2015	Spot Bond	6.50000	99.16996		6.50000	99.09996			0.00	0	0.00
INA524	On 09/06/2015	Spot Bond	6.55000	99.05786		6.55000	98.98748			0.00	0	0.00
INA529	On 14/07/2015	Spot Bond	100.00000	80.57395		100.00000	80.39648		3,850,000,000,000,000.00	38,500,000,000	33,500,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.41290			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.85411	101.37033		10.85411	101.20664			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.85411	100.60925		10.85411	100.56155			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.57749			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.56688			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.24498		6.50000	100.22746			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.64479			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	93.40197			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.62578			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.05724			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.32600		10.00000	108.29700			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.55085			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	102.70935			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.27367			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.01808			0.00	0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.31164			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING298	On 17/09/2015	Spot Bond		0.00000	100.00000		0.00000	97.16759			0.00	0	0.00
ING301	On 12/10/2015	Spot Bond		100.00000	67.21915		100.00000	67.09559			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	106.62507			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	101.79081			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond		100.00000	99.18478		100.00000	99.45504			0.00	0	0.00
IP274U	On 14/07/2015	Spot Bond		100.00000	80.57395		100.00000	80.39648		2,920,000,000,000,000.00	29,200,000,000	20,000,000,000.00	
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.32600		10.00000	108.29700			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.01264			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.01346			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.44000	100.74098		8.44000	100.71823			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.31233			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.31965			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.32456			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.01857			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.01968			0.00	0	0.00
IPF12	On 15/04/2018	Spot Bond		100.00000	8.72502		100.00000	100.00000		2,000,000,000,000,000.00	20,000,000,000	10,000,000,000.00	
IPFC05	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IPFC06	On 15/07/2015	Spot Bond		100.00000	80.39648		100.00000	80.21978		3,900,000,000,000,000.00	39,000,000,000	20,000,000,000.00	
IPL10	On 20/05/2021	Spot Bond		9.30000	104.13491		9.30000	104.10876		34,410,000,000,000.00	3,700,000,000	1,850,000,000.00	
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.76920			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.57500	103.13023		8.57500	103.10670		23,152,500,000,000.00	2,700,000,000	1,350,000,000.00	
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.19016			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.12947			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000	0.00000	100.42618		0.00		0	0.00	
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.58762		0.00		0	0.00	
IV014	On 22/06/2015	Spot Bond	8.27000	103.72145	8.27000	103.69831		0.00		0	0.00	
IV015	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	102.06519		0.00		0	0.00	
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.00350		0.00		0	0.00	
IV017	On 31/01/2022	Spot Bond	3.35000	96.95757	3.35000	126.35688		0.00		0	514,300,000.00	
IV019	On 31/03/2028	Spot Bond	3.54000	142.30502	3.54000	147.38700		0.00		0	0.00	
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.33286		0.00		6,000,000,000	3,000,000,000.00	
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.02063		0.00		0	0.00	
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	102.11735		0.00		0	0.00	
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.83198		0.00		0	0.00	
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.47162		0.00		0	0.00	
IV030	On 31/01/2025	Spot Bond	3.57000	99.41672	3.57000	107.17649		0.00		0	0.00	
IV030A	On 31/01/2025	Spot Bond	3.57000	99.33384	3.57000	106.16015		0.00		0	0.00	
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	100.89946		0.00		0	0.00	
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.46914		0.00		0	0.00	
IV08	On 30/04/2018	Spot Bond	10.10000	115.66782	10.10000	115.63634		0.00		0	0.00	
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	103.93271		0.00		0	0.00	
IV19A	On 31/03/2028	Spot Bond	3.64000	140.78416	3.64000	140.77875		0.00		0	0.00	
IV519U	On 07/05/2015	Spot Bond	100.00000	94.80519	100.00000	94.55959		0.00		0	0.00	
IV520U	On 14/05/2015	Spot Bond	100.00000	93.11224	100.00000	92.87532		0.00		0	0.00	
IVA516	On 16/04/2015	Spot Bond	6.30000	99.98274	6.30000	99.94825		0.00		0	0.00	
IVA517	On 23/04/2015	Spot Bond	6.40000	99.89491	6.40000	99.82496		0.00		0	0.00	
IVA519	On 07/05/2015	Spot Bond	6.40000	99.65054	6.40000	99.58094		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA521	On 21/05/2015	Spot Bond	6.50000		99.39816		6.50000	99.32784			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond	6.50000		99.27516		6.50000	99.20500			0.00	0	0.00
IVA523	On 04/06/2015	Spot Bond	6.50000		0.00000		6.50000	99.08247			0.00	0	0.00
IVA524	On 11/06/2015	Spot Bond	6.55000		99.02266		6.55000	98.95233			0.00	0	0.00
IVA528	On 09/07/2015	Spot Bond	6.55000		98.53241		6.55000	98.46277			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	101.90972			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.32600		10.00000	108.29700			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.78666			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.18171			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.07115			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.16187			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.93903			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.01273			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.01314			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.01396			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.01027			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.92145			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.62373			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.59784			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.20414			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.94220			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.93288			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.19845			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.84814			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.45544			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.55626			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.36270			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.37184			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.37184			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.90000		103.66513		8.90000	103.64019			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		14.28375		100.00000	14.25178			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		9.87591		100.00000	9.85172			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.98209			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.97000		103.91109		8.97000	103.88592			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.65511			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.20422			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.61196			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	103.75967			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.85454			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.86955			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.07000		103.73979		7.07000	103.72000			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.54108			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.14780			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.96550			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.59198			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.32655			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC053	On 11/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.42814			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.90011			0.00	0	0.00
IVC055	On 26/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.47101			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.95538			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.66118			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.82927			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	58.77034		100.00000	58.62317			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.36106			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.73877			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.76541			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.90671			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	61.97005		100.00000	61.81660			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.05296			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.88916			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.18000	140.75641		8.18000	140.72523			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.47165			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.55691			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.97135			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.52674			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	100.00000		0.00000	102.04712			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond		9.95000	102.50236		9.95000	102.47487			0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond		9.71000	101.34477		9.71000	101.31824			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.54619			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL02	On 13/08/2017	Spot Bond	8.66500	99.26031		8.66500	99.23706			56,495,800,000,000.00	6,520,000,000	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.73500	97.48223		8.73500	97.45946			24,458,000,000,000.00	2,800,000,000	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.62000	99.68257		9.62000	99.65670			11,159,200,000,000.00	1,160,000,000	580,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.83180			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.03651			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	8.59000	104.96990		8.59000	104.94565			17,867,200,000,000.00	2,080,000,000	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.12781			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.48993			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.17569			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.23289			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.32188			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.18229			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.58845			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.86068			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.56551			0.00	0	0.00
MAQ068	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.05987			0.00	0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.53733			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.80006			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.80592			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.42351			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.42253			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.09033			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.40815			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.90955			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.22742			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.07460			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.28524			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.27473			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.30358			0.00	0	500,000,000.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.72228			0.00	0	0.00
MBF044	On 11/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.05704			0.00	0	0.00
MBF045	On 13/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.06069			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	54.53277		100.00000	54.40066			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	19.92680		100.00000	19.87800			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	16.84707		100.00000	16.80535			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	16.92602		100.00000	16.88411			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond		100.00000	17.97176		100.00000	17.92676			0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond		100.00000	24.31496		100.00000	24.25408			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.56000	101.60396		8.56000	101.58070		9,244,800,000,000.00	1,080,000,000	540,000,000.00	
MBSA02	On 15/04/2019	Spot Bond		8.58000	101.12750		8.58000	101.10429			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	102.42849			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.18226			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	102.13203			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	102.22553			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.82000	101.32476		7.82000	101.30353			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB4	On 05/01/2019	Spot Bond	8.55000	105.07935	8.55000	105.05505					0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.22500	106.65952	9.22500	106.63295					0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.53192					0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.55015					0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.30000	104.02905	9.30000	104.16116					0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.24000	101.21833	7.24000	101.19885				35,765,600,000,000.00	4,940,000,000	2,470,000,000.00	
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.02725					0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.74500	103.38921	8.74500	103.36490					0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.62914					0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.10000	107.42233	9.10000	105.14720				7,280,000,000,000.00	800,000,000	400,000,000.00	
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.00000	0.00000	101.04254					0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	22.99630	100.00000	22.94059					0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.05247					0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.44500	103.27692	8.44500	103.25345				2,364,600,000,000.00	280,000,000	140,000,000.00	
MTN03	On 13/07/2015	Spot Bond	7.19000	102.91624	7.19000	102.89632					0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.43500	105.99985	8.43500	105.97566				26,485,900,000,000.00	3,140,000,000	1,040,000,000.00	
N4A211	On 14/08/2020	Spot Bond	100.89771	7.46723	100.89771	7.44838					0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.56279	100.61875	7.54374					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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	96.77341			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.30065			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.41310			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	1.07746		100.00000	1.07476			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	1.07746		100.00000	1.07476			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.66500	101.16853		8.66500	101.14483			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.66500	100.64942		7.66500	100.62851			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.82000	103.86815		8.82000	103.84339			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		8.55000	104.52072		8.55000	104.49694			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.00000	105.16545		9.00000	105.14030			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.00977			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond		8.91000	104.62307		8.91000	104.61349			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.03215			0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond		9.15000	99.75862		9.15000	99.71795			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.12585			0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond		9.78000	99.52756		9.78000	99.50131			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.70403			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.02396			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.38739			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.16799			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.44027			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.27885			0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.27684			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.31115			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.00000		0.00000	101.31295			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.00000		0.00000	101.40534			0.00	20,000,000	10,000,000.00
NBK2A	On 15/09/2015	Spot Bond	7.06000		102.28748		7.06000	102.26826		10,448,800,000,000.00	1,480,000,000	740,000,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.26278			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.58000		111.29646		8.58000	111.27106		98,841,600,000,000.00	11,520,000,000	3,560,000,000.00	
NBK4	On 28/10/2024	Spot Bond	10.35500		39.09558		10.35500	39.08502			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.99000		99.96171		6.99000	99.94258			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.92519			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	99.91532			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.54000		102.23478		7.54000	102.21421		28,350,400,000,000.00	3,760,000,000	1,880,000,000.00	
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.48992			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.98786			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	95.78681			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.93874			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.75949			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.65524			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	92.22306			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.26533			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.29734			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.57382			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.54467			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.82134			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.52678			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.51400			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.51364			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.52194			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.59099			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.52500	108.99113		9.52500	107.49003			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.58741			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.56000	107.73930		9.56000	106.44866			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.59099			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.53202			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.53221			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.59674			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.60392			0.00	0	0.00
NCLN92	On 02/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.91804			0.00	0	0.00
NCLN93	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.14879			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.18000	102.19426		7.18000	102.17475			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.94882			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	99.78570			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		9.76000	106.17895		9.76000	104.52448			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	101.68288			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	100.00000		0.00000	100.04552			0.00	0	0.00
NED18	On 16/01/2025	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
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.16510			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500	122.86763		9.44500	122.83630			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	101.32591			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.32600		10.00000	108.29700			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.08000	169.74839		2.08000	169.74894			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.43000	97.17803		2.43000	140.34098			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000	182.94025		3.45000	182.93169			0.00	0	0.00
NILB13	On 31/01/2025	Spot Bond	2.82000	106.70777		2.82000	106.70268			0.00	0	0.00
NILB14	On 31/03/2028	Spot Bond	3.13000	148.06837		3.13000	138.70319			0.00	0	0.00
NILB15	On 31/03/2028	Spot Bond	2.60000	157.41705		2.60000	157.41449		26,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
NMP20N	On 24/07/2020	Spot Bond	8.35000	106.31465		8.35000	106.29064			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.98000	107.47584		8.98000	107.44904			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.05587			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.03334			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.99930			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.03470			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.01348			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.18000	107.47734		9.18000	109.10594			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.03476			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.05592			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.04177			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.38000	107.47903		9.38000	107.45104			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.08428			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.07006			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.07713			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.33832			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.25227			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.09834			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.30500		116.74365		8.30500	116.71755			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.00000		123.18670		9.00000	123.15674			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.97500		175.12621		1.97500	175.12728			0.00	0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.78000		122.99395		9.78000	122.96169		12,127,200,000,000.00	1,240,000,000	3,020,000,000.00	
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	102.04586			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.95051			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.53957			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.80274			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.00783			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.16397			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.35027			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.94226		100.00000	17.89733			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		65.98899		100.00000	65.82557			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.08000		100.69589		7.08000	105.12728		7,080,000,000,000.00	1,000,000,000	500,000,000.00	
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000		0.00000	101.06173			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.50000		102.06431		9.50000	102.66214			0.00	0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.65076			0.00	0	0.00
OML05	On 19/03/2025	Spot Bond	9.63000		101.57296		9.63000	101.22828		28,890,000,000,000.00	3,000,000,000	1,500,000,000.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OML06	On 19/03/2027	Spot Bond	10.18000	101.75058	10.18000	101.45252				30,540,000,000,000.00	3,000,000,000	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	10.78000	102.12884	10.78000	101.86580				21,560,000,000,000.00	2,000,000,000	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	39.64647	100.00000	39.54719				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	98.50000				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.17169				0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.32600	10.00000	108.29700				0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000	0.00000	103.21668				0.00	0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.89075				0.00	0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.82732				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.47568				0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.48011				0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.71362				0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.20000	104.99085	9.20000	105.92945				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.55719				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.60035				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.61977				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.66292				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.84842				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.89156				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.71727				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.60000	45.08902	7.60000	45.07978				0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.09000	104.12661	6.09000	104.10966			6,646,362,099,594,000.00	91,356,666,600	69,833,500,000.00	
R158P	On 15/09/2015	Spot Bond	6.33000	97.44811	6.33000	97.43165				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.43000	110.58377	6.43000	110.56475			1,407,184,341,442,000.00	18,846,709,400	05,654,621,200.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R159P	On 15/09/2016	Spot Bond	6.26000		91.67386		6.26000	91.65851			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.71000		124.58166		7.78000	123.94989		3,869,343,939,528,000.00	92,911,016,800	54,338,483,300.00	
R187P	On 21/12/2026	Spot Bond	7.52000		42.22658		7.52000	42.21801			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.44000		39.60702		7.44000	39.59907			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.57000		288.59338		1.57000	288.59833		36,371,562,000,000.00	23,166,600,000	28,131,200,400.00	
R202	On 07/12/2033	Spot Bond	1.56000		240.88263		1.56000	240.88683		176,399,808,000,000.00	13,076,800,000	84,775,253,600.00	
R2023	On 28/02/2023	Spot Bond	7.52000		102.34478		7.60000	101.85267		3,577,796,052,032,000.00	75,770,751,600	27,267,993,700.00	
R203	On 15/09/2017	Spot Bond	6.83000		103.83689		6.88500	103.69513		8,321,421,915,452,000.00	18,363,384,400	39,003,665,900.00	
R2030	On 31/01/2030	Spot Bond	8.15000		100.38434		8.15000	100.36219		8,438,595,392,440,000.00	35,410,477,600	35,897,709,400.00	
R2032	On 31/03/2032	Spot Bond	8.25500		100.33101		8.25500	100.30883		6,727,871,956,091,000.00	15,005,688,200	84,721,018,400.00	
R2037	On 31/01/2037	Spot Bond	8.35500		103.20723		8.35500	103.18390		7,399,597,316,463,000.00	85,648,990,600	27,053,026,800.00	
R204	On 21/12/2018	Spot Bond	7.06500		105.53843		7.13000	105.30715		0,431,209,277,175,500.00	76,462,742,700	34,912,082,100.00	
R2044	On 31/01/2044	Spot Bond	8.41000		105.48063		8.41000	105.45663		2,260,656,969,748,000.00	68,805,822,800	70,038,149,600.00	
R2048	On 28/02/2048	Spot Bond	8.38500		105.18447		8.38500	105.16100		3,334,551,609,636,000.00	97,680,573,600	98,944,589,800.00	
R207	On 15/01/2020	Spot Bond	7.21500		101.96506		7.30000	101.60862		6,751,190,583,579,000.00	35,715,950,600	81,106,243,400.00	
R208	On 31/03/2021	Spot Bond	7.31500		97.62045		7.40000	97.20435		4,941,023,740,412,000.00	42,518,624,800	98,431,284,700.00	
R209	On 31/03/2036	Spot Bond	8.23500		80.62412		8.30000	80.06232		1,377,023,531,219,000.00	81,545,055,400	57,305,325,100.00	
R210	On 31/03/2028	Spot Bond	1.55000		176.89653		1.64000	175.14033		19,902,000,000,000.00	12,840,000,000	39,580,397,600.00	
R211	On 31/01/2017	Spot Bond	1.30000		130.57913		1.40000	130.35468		84,535,750,000,000.00	65,027,500,000	35,191,500,000.00	
R212	On 31/01/2022	Spot Bond	1.50000		137.88316		1.50000	137.88576		569,127,129,000,000.00	79,418,086,000	64,398,829,900.00	
R213	On 28/02/2031	Spot Bond	8.14500		90.80182		8.21000	90.25229		6,872,420,008,377,000.00	43,759,362,600	94,397,650,000.00	
R214	On 28/02/2041	Spot Bond	8.33500		81.48191		8.33500	81.46384		8,381,683,846,569,000.00	05,600,941,400	95,876,678,200.00	
R228C	On 15/09/2015	Spot Bond	6.33000		97.44811		6.33000	97.43165			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R229C	On 15/03/2016	Spot Bond	6.25000	94.55160		6.25000	94.53579			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.26000	91.67386		6.26000	91.65851			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.40000	98.87312		6.40000	98.85598			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.27000	95.89723		6.27000	95.88096			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.25000	93.00349		6.25000	92.98776			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.31000	90.09718		6.31000	90.08180			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.86000	86.33423		6.86000	86.31823			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.91000	83.36316		6.91000	83.34761			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.13500	80.02434		7.13500	80.00892			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.11500	77.32272		7.11500	77.30787			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.09500	74.72674		7.09500	74.71243			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.08500	72.19925		7.08500	72.18544			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.26000	69.12171		7.26000	69.10817			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.24000	66.77363		7.24000	66.76058			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.32000	64.13426		7.32000	64.12160			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.29000	61.98954		7.29000	61.97734			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.26000	59.93389		7.26000	59.92215			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.23000	57.96321		7.23000	57.95190			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.19000	56.11787		7.19000	56.10698			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.15000	54.35228		7.15000	54.34179			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.72000	49.89487		7.72000	49.88449			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.68000	48.21993		7.68000	48.20995			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.64000	46.61920		7.64000	46.60960			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.60000	45.08902		7.60000	45.07978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R349C	On 21/06/2026	Spot Bond	7.56000		43.62591		7.56000	43.61701			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.52000		42.22658		7.52000	42.21801			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.48000		40.88792		7.48000	40.87968			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.44000		39.60702		7.44000	39.59907			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.72549			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.39317			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000		100.00000		0.00000	102.22111			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.18570			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.88923			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		23.67661		100.00000	23.61731			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		16.48855		100.00000	16.44772			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		30.46883		100.00000	30.39502			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		65.17761		100.00000	65.01440			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		30.08757		100.00000	30.01469			0.00	0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000		17.21965		100.00000	17.17701			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		21.09889		100.00000	21.04267			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.93554		100.00000	8.91201			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		16.04222		100.00000	15.99948			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		12.99712		100.00000	12.96249			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.27821		100.00000	9.25348			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.76815			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.76562			0.00	0	275,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.02091			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.07301			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.72640			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.96804			0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.86723			0.00	0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.44897			0.00	0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.44820			0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000	17.37101		100.00000	17.32893			0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000	12.18576		100.00000	12.15624			0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000	10.09605		100.00000	10.07160			0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000	9.32915		100.00000	9.30655			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.29837			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.93106			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.50611			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.80031			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.04467			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.93968			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.82640			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.26489			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.92186			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	85.78668			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	84.51326			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	91.37254			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	90.34429			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.60824			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	82.31988			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	94.82823			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		104.37799		12.35000	104.34345			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		15.98260		100.00000	15.94257			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.06151			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		6.18425		100.00000	6.16911			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		33.58145		100.00000	33.49920			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		61.94761		100.00000	61.79249			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.99954		100.00000	14.98116			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		33.09106		100.00000	33.00820			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	106.78163			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	80.24127			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.70000		105.74130		8.70000	105.71656		13,224,000,000,000.00	1,520,000,000	760,000,000.00	
RW23	On 10/12/2023	Spot Bond	9.05000		106.04094		9.05000	106.01516			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.47000		91.66174		9.47000	109.41897			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	98.02868			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.63000		109.01431		7.63000	108.99177		98,427,000,000,000.00	12,900,000,000	6,450,000,000.00	
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		108.32600		10.00000	108.29700			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.09273			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.02500		105.07043		9.02500	105.04495			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	100.67404			0.00	2,182,500,000	2,182,500,000.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.85786			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	103.15687			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.82521			0.00	1,020,000,000	1,010,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	99.82871			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	101.18836			0.00	2,200,000,000	1,100,000,000.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000		0.00000	102.01693			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.99000		104.07753		6.99000	104.05775			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.63000		99.56405		8.63000	99.54106		40,906,200,000,000.00	4,740,000,000	2,370,000,000.00	
SBN27	On 15/09/2015	Spot Bond	7.58000		103.50428		7.58000	103.48344			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		103.34675		7.96000	103.32493			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.34000		103.60402		7.34000	103.58380			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.28500		100.65247		8.28500	100.63027			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.48500		103.54373		7.48500	103.52314			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.79000		103.41716		7.79000	103.39578			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.64126			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.19938			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.93500		102.71312		7.93500	102.69141			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.21544			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.50634			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.71165			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.16000		107.92529		9.16000	107.89874			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.68000		106.71296		9.68000	106.68510			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	101.34853			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.07165			0.00	200,000,000	100,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.24896			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS24		On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	103.25932			0.00	1,800,000,000	900,000,000.00
SBS25		On 24/05/2019	Spot Bond	8.71000	104.05511		8.71000	104.03060			5,748,600,000,000.00	660,000,000	330,000,000.00
SBS26U		On 28/02/2017	Spot Bond	100.00000	21.99547		100.00000	21.94625			0.00	0	0.00
SBS27		On 20/02/2024	Spot Bond	9.14000	107.46126		9.14000	107.43473			45,700,000,000,000.00	5,000,000,000	2,500,000,000.00
SBS28		On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.64268			0.00	0	0.00
SBS29		On 12/06/2019	Spot Bond	8.65000	103.12557		8.65000	103.10158			0.00	0	0.00
SBS3		On 25/05/2026	Spot Bond	9.69000	93.22287		9.69000	93.19851			0.00	0	0.00
SBS30		On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.16970			0.00	0	0.00
SBS31		On 27/06/2027	Spot Bond	9.43000	105.89920		9.43000	105.87240			0.00	0	0.00
SBS32		On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.56005			0.00	0	0.00
SBS33		On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.57518			0.00	0	0.00
SBS34		On 19/09/2024	Spot Bond	9.58000	103.96047		9.58000	103.93403			27,782,000,000,000.00	2,900,000,000	1,450,000,000.00
SBS35		On 29/01/2018	Spot Bond	0.00000	100.00000		0.00000	101.55001			0.00	0	0.00
SBS36		On 29/01/2020	Spot Bond	0.00000	100.00000		0.00000	101.59207			0.00	0	0.00
SBS37		On 29/01/2020	Spot Bond	8.70000	98.90875		8.70000	98.88549			0.00	0	0.00
SBS38		On 29/01/2025	Spot Bond	9.88000	97.04807		9.88000	97.02222			101,023,000,000,000.00	10,225,000,000	51,500,000,000.00
SBS39		On 29/01/2030	Spot Bond	10.26000	97.92301		10.26000	97.89595			0.00	0	0.00
SBS4		On 16/11/2021	Spot Bond	9.10000	101.16289		9.10000	101.13803			19,392,100,000,000.00	2,131,000,000	578,600,000.00
SBS9		On 07/07/2016	Spot Bond	7.43000	107.71543		7.43000	107.69372			4,903,800,000,000.00	660,000,000	330,000,000.00
SBSI11		On 07/12/2023	Spot Bond	2.18000	127.99335		2.18000	276.45199			0.00	0	245,000,000.00
SBSI12		On 31/01/2017	Spot Bond	2.04500	101.31908		2.04500	128.89871			0.00	0	1,000,000,000.00
SCM10U		On 15/09/2017	Spot Bond	100.00000	23.21888		100.00000	23.16263			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	100.00000	0.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.11653				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	22.71910	100.00000	100.00000	22.66406				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	164.90906		0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.67000	113.66934		2.67000	127.50797				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.24498		6.50000	100.22746				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.80403				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.36807				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.94658				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.91500	102.27402		8.91500	102.24952			4,635,800,000,000.00	520,000,000	261,800,000.00	
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.51074				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.31601				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.49978				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	24.19334	100.00000	100.00000	24.13276				0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.32600		10.00000	108.29700				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.74689				0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	93.55222	100.00000	100.00000	93.31834				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.70960				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	34.31342	100.00000	100.00000	34.23029				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	41.65736	100.00000	100.00000	41.55643				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	30.90306	100.00000	100.00000	30.82738				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.22500	103.00065		9.22500	102.97542				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.90849			0.00	0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.16142			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.68000		104.04074		7.68000	104.01909			32,870,400,000,000.00	4,280,000,000	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.73000		101.27029		8.73000	101.33626			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.28500		100.65247		8.28500	100.63027			54,515,300,000,000.00	6,580,000,000	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.07710			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.15838			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.50978			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	101.03899			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	101.06709			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.01032			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.98500		104.73183		7.98500	104.70931			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.92573			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.22150			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.99992			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.95000		96.49759		8.95000	96.47451			4,296,000,000,000.00	480,000,000	240,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.00615			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.47949			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.75148			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.89000		90.57755		8.89000	90.55603			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.89000		90.57755		8.89000	90.55603			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.66000		96.43004		8.66000	96.40745			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.64261			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN009	On 15/09/2017	Spot Bond	7.76500	101.77604		7.76500	101.75498			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.32000	111.41712		2.32000	111.84163			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.38000	101.37061		8.38000	101.34775			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.02230			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.83000	107.93952		9.83000	107.91108			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.89717			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.05000	76.95041		10.05000	76.92990			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	99.89953			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.49342			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.50482			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.08821			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	100.54282			0.00	0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.65739			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.71186			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.77244			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.77307			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.66710			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.50924			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.48852			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.42308			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.37155			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1229	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.24606			0.00	0	0.00
SY1230	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.05594			0.00	0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.03517			0.00	0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.91731			0.00	0	0.00
SY1233	On 22/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.89643			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.55000	103.17647		6.55000	103.15850			3,668,000,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.43000	104.31963		8.43000	104.29609			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	61.93825		100.00000	61.78314			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.92954			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.40103			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.90199			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.51373			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.53927			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.03974			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.55419			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.46254			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.49517			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.68000	103.10138		7.68000	103.07993			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	99.91833			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	99.91614			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	101.90627		7.83000	101.88465			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.91954			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.91680			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.90138			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.91954			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.91680			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	85.33591			7.16000	101.72483			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.91144			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.91188			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.90138			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.90280			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	99.85983			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.86474			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.91965			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.91614			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	102.12302			8.73000	102.09892			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.65251			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.91680			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.60000	95.83524			8.60000	100.85624			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.47222			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.92270			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.91122			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.91243			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.91885			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.90160			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.90203			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.91202			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.86748			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.86705			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.87647			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	101.04602			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.08112			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.90000		101.86007		8.90000	102.30377			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.06006			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.10920			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.81000		100.32002		8.81000	100.29612			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.33676			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.40804			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	8.92000		95.76671		8.92000	99.24897			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.17233			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.17233			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.48817			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.28442			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.28442			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.63044			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.73805			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.73805			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	102.20621			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.92259			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		5.75532		101.06155	5.74094			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.17574			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.92420			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.33956			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.92420			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.92313			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.92259			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.92484			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.92313			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.91725			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.91725			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.91725			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.90872			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.90659			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.90925			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.86691			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	99.86428			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.86533			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	6.64000	105.71922		6.64000	105.70002			7,304,000,000,000.00	1,100,000,000	550,000,000.00
TL20	On 22/02/2020	Spot Bond	9.25000	88.59219		9.25000	88.53918			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL20/R207	On 25/11/2020	Spot Bond	10.00000	108.32600	10.00000	108.29700				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.84500	107.14252	7.84500	107.11975			464,737,800,000,000.00	59,240,000,000	29,614,000,000.00	
TN20	On 17/09/2020	Spot Bond	9.14500	106.55575	9.14500	106.52986			440,057,400,000,000.00	48,120,000,000	21,514,700,000.00	
TN20U	On 14/04/2020	Spot Bond	100.00000	1.45179	100.00000	1.44824			0.00	0	0.00	
TN23	On 06/11/2023	Spot Bond	9.35000	113.23139	9.35000	113.20282			253,759,000,000,000.00	27,140,000,000	11,364,000,000.00	
TN25	On 19/08/2025	Spot Bond	9.53000	101.27746	9.53000	101.25142			309,725,000,000,000.00	32,500,000,000	15,743,000,000.00	
TN27	On 14/11/2027	Spot Bond	9.58000	98.86313	9.58000	98.83757			204,437,200,000,000.00	21,340,000,000	9,740,000,000.00	
TN30	On 09/10/2030	Spot Bond	9.87000	105.17041	9.87000	105.14273			49,350,000,000,000.00	5,000,000,000	2,500,000,000.00	
TN40	On 09/10/2040	Spot Bond	10.24500	104.77205	10.24500	104.74345			20,490,000,000,000.00	2,000,000,000	1,000,000,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.73934			0.00	0	0.00	
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.09207			0.00	75,000,000	75,000,000.00	
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.22019			0.00	0	0.00	
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.25077			0.00	0	0.00	
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.25391			0.00	0	0.00	
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.40478			0.00	0	0.00	
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.71760			0.00	0	0.00	
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000	0.00000	101.25237			0.00	0	0.00	
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.32600	10.00000	108.29700			0.00	0	0.00	
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.18287			0.00	0	0.00	
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.18651			0.00	0	0.00	
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.11428			0.00	0	0.00	
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.12165			0.00	0	0.00	
TR30	On 31/12/2099	Spot Bond	10.00000	99.64104	10.00000	99.61347			0.00	0	0.00	



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR31	On 31/12/2099	Spot Bond	9.75000	99.64995		9.75000	99.62308			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.65910		100.00000	9.63336			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.60649			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.64242			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.66233			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.66630			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.77700			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.01775			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	13.79191		100.00000	13.75737			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.24708			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.99115			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.43601			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.20805			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	97.93282			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	97.64651			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.37668			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.15811			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	25,000,000,000	25,000,000,000.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	96.31943			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.85069			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	95.50924			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	94.84896			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.76833			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP183	On 04/02/2016	Spot Bond		0.00000	100.00000		0.00000	94.63490			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond		0.00000	100.00000		0.00000	94.26529			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond		0.00000	100.00000		0.00000	93.93057			0.00	0	0.00
TSP186	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	93.53821			0.00	0	0.00
TSP187	On 25/06/2015	Spot Bond		0.00000	100.00000		0.00000	98.84484			0.00	0	0.00
TSP188	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	93.26905			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	14.86011		100.00000	14.82290			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.55527			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.51556			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.36000			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.17285			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.13973			0.00	0	0.00
TWC087	On 02/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.87932			0.00	0	0.00
TWC088	On 23/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.42082			0.00	0	0.00
TWC089	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.42792			0.00	0	0.00
TWC090	On 21/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.44087			0.00	0	0.00
TWC091	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.05260			0.00	0	0.00
TWC092	On 10/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.05349			0.00	0	0.00
TWC093	On 13/07/2015	Spot Bond		100.00000	80.75221		100.00000	100.00000			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.97329			0.00	0	0.00
TWCJ18	On 13/07/2015	Spot Bond		100.00000	80.75221		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
TWCM16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.89274			0.00	0	0.00
TWCM18	On 13/07/2015	Spot Bond	100.00000		80.75221		100.00000	100.00000			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.80000		109.88901		8.80000	109.86330			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		6.69256		100.00000	6.67902			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		6.53850		100.00000	6.52526			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.56647			0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		72.27723		100.00000	72.13439			0.00	0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.39633			0.00	0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.39492			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.34834			0.00	120,000,000	60,000,000.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.39139			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.39326			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.34971			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.35895			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		6.28474		100.00000	6.27202			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		6.13068		100.00000	6.11827			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00022		100.00000	0.00022			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.82000		110.76625		6.82000	110.74572		136,400,000,000,000.00	20,000,000,000	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.84000		235.64581		1.84000	235.64806			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.41000		103.75295		6.41000	103.73487			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.38500		106.57356		7.38500	106.55222		70,896,000,000,000.00	9,600,000,000	4,800,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.68500		108.02909		7.68500	108.00659			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP4	On 28/05/2020	Spot Bond	7.92500	107.91364		7.92500	107.89048			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.00000	108.22673		8.00000	108.20329			43,200,000,000,000.00	5,400,000,000	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.04000	98.79027		6.04000	98.77412			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.97000	97.07014		5.97000	97.05445			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.04000	98.77412		6.04000	98.75798			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.07500	73.38341		7.07500	73.36954			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	70.24225		100.00000	70.10898			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	37.18010		100.00000	37.10957			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>1.73e+017</b>	<b>11,020,608,900</b>	<b>87 001 740 900.00</b>
<b>Grand Total:</b>										<b>1.73e+017</b>	<b>11,020,683,909</b>	<b>87 005 835 688.00</b>