



Johannesburg  
Stock Exchange

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

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

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

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

**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 19/03/2015

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 23/03/2015	Any day expiry		12.29700	12.29700		12.32950	12.32950		14.31	0.00	0	0.00
\$ / R	On 23/03/2015	Any day expiry	12.09	Call	224.48790	0.22449	269.33450	0.26933	224.488	16.30	0.00	0	5,000.00
\$ / R	On 23/03/2015	Any day expiry	12.12	Call	198.90350	0.19890	245.26810	0.24527	198.903	16.01	0.00	0	5,000.00
\$ / R	On 23/03/2015	Any day expiry	12.53	Call	15.50840	0.01551	39.79550	0.03980	15.508	16.64	0.00	0	10,000.00
\$ / R	On 27/03/2015	Any day expiry		12.29900	12.29900		12.33760	12.33760		15.58	73,758.00	6	2,714.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	0.02890	0.00003	0.13030	0.00013	0.029	25.33	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	0.06820	0.00007	0.35530	0.00036	0.068	22.68	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	0.12550	0.00013	0.56940	0.00057	0.126	21.80	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	690.89970	0.69090	730.44340	0.73044	690.900	18.25	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	496.23280	0.49623	534.37060	0.53437	496.233	17.19	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	0.03870	0.00004	0.02970	0.00003	0.039	36.15	0.00	0	300.00
\$ / R	On 30/03/2015	Any day expiry		12.30500	12.30500		12.34360	12.34360		15.07	0.00	0	1,157.00
\$ / R	On 31/03/2015	Any day expiry		12.30700	12.30700		12.34560	12.34560		15.22	0.00	0	0.00
\$ / R	On 31/03/2015	Any day expiry	12.31	Put	137.63120	0.13763	141.63220	0.14163	137.631	15.29	0.00	0	20,000.00
\$ / R	On 01/04/2015	Any day expiry		12.30890	12.30890		12.34760	12.34760		15.30	0.00	0	1,090.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	0.85320	0.00085	1.60590	0.00161	0.853	19.92	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	178.01160	0.17801	221.63990	0.22164	178.012	15.25	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.39	Call	110.70170	0.11070	146.58030	0.14658	110.702	15.89	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 02/04/2015	Any day expiry		12.31090	12.31090	12.34960	12.34960		15.41	0.00	0	0.00
\$ / R	11.81	On 02/04/2015	Any day expiry	Call	512.06860	0.51207	553.90990	0.55391	512.069	14.58	0.00	0	2,500.00
\$ / R		On 09/04/2015	Any day expiry		12.32480	12.32480	12.36370	12.36370		15.19	0.00	0	0.00
\$ / R	12.21	On 09/04/2015	Any day expiry	Call	239.69560	0.23970	281.34590	0.28135	239.696	15.03	0.00	0	2,500.00
\$ / R		On 28/04/2015	Any day expiry		12.36270	12.36270	12.40190	12.40190		15.38	0.00	0	2,810.00
\$ / R	10.80	On 28/04/2015	Any day expiry	Put	1.12880	0.00113	1.55670	0.00156	1.129	16.14	0.00	0	300.00
\$ / R	11.15	On 28/04/2015	Any day expiry	Put	3.45540	0.00346	3.81050	0.00381	3.455	14.68	0.00	0	250.00
\$ / R	12.00	On 28/04/2015	Any day expiry	Call	458.95890	0.45896	499.89330	0.49989	458.959	14.57	0.00	0	250.00
\$ / R	15.15	On 28/04/2015	Any day expiry	Call	4.36670	0.00437	6.83650	0.00684	4.367	26.66	0.00	0	300.00
\$ / R		On 13/05/2015	Any day expiry		12.39280	12.39280	12.43220	12.43220		15.58	0.00	0	6,000.00
\$ / R		On 15/05/2015	Any day expiry		12.39680	12.39680	12.43630	12.43630		15.62	0.00	0	0.00
\$ / R		On 27/05/2015	Any day expiry		12.42090	12.42090	12.46070	12.46070		15.60	0.00	0	1,625.00
\$ / R	10.80	On 27/05/2015	Any day expiry	Put	4.84320	0.00484	6.56500	0.00657	4.843	15.25	0.00	0	300.00
\$ / R	10.94	On 27/05/2015	Any day expiry	Put	6.66320	0.00666	8.80460	0.00880	6.663	14.74	0.00	0	3,655.00
\$ / R	11.15	On 27/05/2015	Any day expiry	Put	10.79460	0.01079	13.71440	0.01371	10.795	13.97	0.00	0	250.00
\$ / R	11.90	On 27/05/2015	Any day expiry	Call	631.60150	0.63160	671.41030	0.67141	631.602	14.34	0.00	0	3,655.00
\$ / R	12.21	On 27/05/2015	Any day expiry	Call	439.30260	0.43930	478.15210	0.47815	439.303	15.12	0.00	0	250.00
\$ / R	15.48	On 27/05/2015	Any day expiry	Call	20.00040	0.02000	24.03420	0.02403	20.000	27.20	0.00	0	300.00
\$ / R		On 03/06/2015	Any day expiry		12.43540	12.43540	12.47490	12.47490		15.79	0.00	0	0.00
\$ / R	12.30	On 03/06/2015	Any day expiry	Call	418.36110	0.41836	454.55340	0.45455	418.361	15.39	0.00	0	10,000.00
\$ / R		On 09/06/2015	Any day expiry		12.44780	12.44780	12.48720	12.48720		15.79	0.00	0	288.00
\$ / R		On 12/06/2015	Foreign Exchange Future		12.45400	12.45400	12.49330	12.49330		15.83	762,184,800.00	61,200	1,211,123.00
\$ / R	10.73	On 12/06/2015	Foreign Exchange Future	Put	7.12910	0.00713	8.70260	0.00870	7.129	15.38	0.00	0	22,850.00
\$ / R	10.75	On 12/06/2015	Foreign Exchange Future	Put	7.43030	0.00743	9.04260	0.00904	7.430	15.31	0.00	0	10,000.00
\$ / R	10.80	On 12/06/2015	Foreign Exchange Future	Put	8.23970	0.00824	9.95180	0.00995	8.240	15.15	0.00	0	9,100.00
\$ / R	10.98	On 12/06/2015	Foreign Exchange Future	Put	11.95960	0.01196	14.05850	0.01406	11.960	14.56	0.00	0	22,320.00
\$ / R	11.00	On 12/06/2015	Foreign Exchange Future	Put	12.46560	0.01247	14.60890	0.01461	12.466	14.50	0.00	0	55,000.00
\$ / R	11.35	On 12/06/2015	Foreign Exchange Future	Put	30.62070	0.03062	30.48150	0.03048	30.621	13.94	0.00	0	51,500.00
\$ / R	11.48	On 12/06/2015	Foreign Exchange Future	Call	1,018.96970	1.01897	1,058.21690	1.05822	1,018.970	14.01	0.00	0	1,600.00
\$ / R	11.50	On 12/06/2015	Foreign Exchange Future	Call	1,001.57770	1.00158	1,040.83710	1.04084	1,001.578	14.03	0.00	0	3,940.00
\$ / R	11.50	On 12/06/2015	Foreign Exchange Future	Put	47.57770	0.04758	47.53710	0.04754	47.578	14.03	0.00	0	1,750.00
\$ / R	11.60	On 12/06/2015	Foreign Exchange Future	Call	916.40380	0.91640	955.72930	0.95573	916.404	14.09	0.00	0	500.00
\$ / R	11.65	On 12/06/2015	Foreign Exchange Future	Call	875.01440	0.87501	914.36700	0.91437	875.014	14.12	0.00	0	800.00
\$ / R	11.65	On 12/06/2015	Foreign Exchange Future	Put	71.01440	0.07101	71.06700	0.07107	71.014	14.12	0.00	0	110.00
\$ / R	12.00	On 12/06/2015	Foreign Exchange Future	Put	163.91500	0.16392	161.34670	0.16135	163.915	14.63	0.00	0	39,600.00
\$ / R	12.02	On 12/06/2015	Foreign Exchange Future	Put	171.34060	0.17134	168.63150	0.16863	171.341	14.69	0.00	0	7,000.00
\$ / R	12.20	On 12/06/2015	Foreign Exchange Future	Put	247.00000	0.24700	242.82430	0.24282	247.000	15.17	0.00	0	4,000.00
\$ / R	12.30	On 12/06/2015	Foreign Exchange Future	Call	449.75750	0.44976	483.92360	0.48392	449.758	15.43	0.00	0	1,600.00
\$ / R	12.30	On 12/06/2015	Foreign Exchange Future	Put	295.75750	0.29576	290.62360	0.29062	295.758	15.43	887,272.50	3,000	4,000.00
\$ / R	12.40	On 12/06/2015	Foreign Exchange Future	Put	349.11060	0.34911	342.93530	0.34294	349.111	15.70	1,396,442.40	4,000	8,000.00
\$ / R	12.50	On 12/06/2015	Foreign Exchange Future	Call	361.61200	0.36161	392.84490	0.39284	361.612	16.00	0.00	0	30,000.00
\$ / R	12.50	On 12/06/2015	Foreign Exchange Future	Put	407.61200	0.40761	399.54490	0.39954	407.612	16.00	0.00	0	300.00
\$ / R	12.56	On 12/06/2015	Foreign Exchange Future	Call	339.16150	0.33916	368.89590	0.36890	339.162	16.20	0.00	0	1,750.00
\$ / R	12.63	On 12/06/2015	Foreign Exchange Future	Call	314.74480	0.31474	343.44490	0.34344	314.745	16.43	0.00	0	9,100.00
\$ / R	13.00	On 12/06/2015	Foreign Exchange Future	Call	213.05400	0.21305	236.38760	0.23639	213.054	17.65	0.00	0	37,000.00
\$ / R	13.00	On 12/06/2015	Foreign Exchange Future	Put	759.05400	0.75905	743.08760	0.74309	759.054	17.65	0.00	0	501.00
\$ / R	13.22	On 12/06/2015	Foreign Exchange Future	Call	170.62130	0.17062	190.55360	0.19055	170.621	18.41	0.00	0	22,850.00
\$ / R	13.25	On 12/06/2015	Foreign Exchange Future	Call	165.64990	0.16565	185.18800	0.18519	165.650	18.51	0.00	0	110.00

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 12/06/2015	Foreign Exchange Future	13.25	Put	961.64990	0.96165	941.88800	0.94189	961.650	18.51	0.00	0	201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	135.29000	0.13529	152.25290	0.15225	135.290	19.24	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	130.29570	0.13030	146.80570	0.14681	130.296	19.38	0.00	0	51,500.00
\$ / R	On 26/06/2015	Any day expiry			12.48310	12.48310	12.52220	12.52220		16.01	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	11.87310	0.01187	13.46320	0.01346	11.873	15.13	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	23.22810	0.02323	25.95770	0.02596	23.228	14.10	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	423.40360	0.42340	455.11900	0.45512	423.404	15.89	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	43.29220	0.04329	47.56080	0.04756	43.292	28.14	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.49160	12.49160	12.53080	12.53080		15.98	0.00	0	7,050.00
\$ / R	On 29/07/2015	Any day expiry			12.55320	12.55320	12.59270	12.59270		16.18	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	18.43360	0.01843	20.24140	0.02024	18.434	14.65	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	36.97240	0.03697	39.76030	0.03976	36.972	14.10	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	429.96340	0.42996	459.57940	0.45958	429.963	16.65	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	76.85580	0.07686	80.93800	0.08094	76.856	28.54	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.61480	12.61480	12.65460	12.65460		16.28	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	26.88030	0.02688	28.63200	0.02863	26.880	14.68	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	49.68280	0.04968	53.24460	0.05324	49.683	14.18	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	426.36680	0.42637	454.74610	0.45475	426.367	17.33	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	101.96030	0.10196	110.66480	0.11066	101.960	28.93	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.64450	12.64450	12.68450	12.68450		16.37	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.65300	12.65300	12.69310	12.69310		16.35	13,070,549.00	1,033	105,702.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	21.39880	0.02140	22.55230	0.02255	21.399	15.05	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,075.94570	2.07595	2,117.30210	2.11730	2,075.946	14.99	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	43.45310	0.04345	46.01910	0.04602	43.453	14.44	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,697.88390	1.69788	1,740.63600	1.74064	1,697.884	14.41	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	44.88390	0.04488	47.53600	0.04754	44.884	14.41	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	61.63810	0.06164	65.24300	0.06524	61.638	14.12	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	70.81300	0.07081	74.89610	0.07490	70.813	14.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	102.06220	0.10206	102.24290	0.10224	102.062	13.94	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	110.19430	0.11019	110.42080	0.11042	110.194	13.98	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,176.22900	1.17623	1,216.66280	1.21666	1,176.229	14.04	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	890.76890	0.89077	931.85160	0.93185	890.769	14.46	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	816.65060	0.81665	0.00000	0.00000	816.651	14.84	1,010,196.79	1,237	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	638.61460	0.63861	671.56610	0.67157	638.615	15.91	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	445.05330	0.44505	473.57610	0.47358	445.053	17.49	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	361.71660	0.36172	386.91600	0.38692	361.717	18.43	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	257.43500	0.25744	277.78630	0.27779	257.435	20.05	0.00	0	125,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	218.91150	0.21891	237.22040	0.23722	218.912	20.80	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	189.78810	0.18979	206.12710	0.20613	189.788	21.50	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.68280	12.68280	12.72310	12.72310		16.47	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	35.93350	0.03593	37.10000	0.03710	35.933	14.66	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	62.37770	0.06238	64.41230	0.06441	62.378	14.20	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	90.38300	0.09038	93.16030	0.09316	90.383	13.87	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	424.67830	0.42468	450.95320	0.45095	424.678	18.03	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	285.81820	0.28582	305.94840	0.30595	285.818	19.99	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	120.31930	0.12032	137.45580	0.13746	120.319	28.43	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.68700	12.68700	12.72740	12.72740		16.49	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.74670	12.74670	12.78760	12.78760		16.64	0.00	0	250.00

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\$ / R	On 28/10/2015	Any day expiry	10.80	Put	42.64470	0.04264	43.15400	0.04315	42.645	14.52	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	72.18680	0.07219	72.99130	0.07299	72.187	14.14	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	429.83860	0.42984	451.94760	0.45195	429.839	18.77	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	151.00770	0.15101	164.75960	0.16476	151.008	28.42	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.80630	12.80630	12.84780	12.84780		16.75	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	47.51110	0.04751	48.17140	0.04817	47.511	14.33	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	78.74610	0.07875	79.82890	0.07983	78.746	13.99	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	433.35240	0.43335	451.83920	0.45184	433.352	19.44	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	152.39990	0.15240	162.14470	0.16214	152.400	28.28	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.83400	12.83400	12.87570	12.87570		16.86	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.84040	12.84040	12.88220	12.88220		16.86	59,194,244.00	4,610	47,194.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,953.19710	1.95320	1,995.41970	1.99542	1,953.197	14.13	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	62.79710	0.06280	63.21970	0.06322	62.797	14.13	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,907.84330	1.90784	1,950.09440	1.95009	1,907.843	14.09	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,729.39980	1.72940	1,771.75630	1.77176	1,729.400	13.92	0.00	0	39,671.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,556.35240	1.55635	1,598.78240	1.59878	1,556.352	13.76	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	155.73500	0.15573	151.67660	0.15168	155.735	13.74	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	195.89650	0.19590	187.97710	0.18798	195.897	14.01	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	211.64300	0.21164	203.46390	0.20346	211.643	14.10	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	282.08630	0.28209	272.91700	0.27292	282.086	14.47	0.00	0	90,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	682.50260	0.68250	706.34490	0.70634	682.503	17.25	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	650.98920	0.65099	673.95830	0.67396	650.989	17.50	0.00	0	11,629.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	621.40670	0.62141	643.52870	0.64353	621.407	17.76	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	557.59070	0.55759	577.78750	0.57779	557.591	18.38	0.00	0	39,671.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	379.30980	0.37931	394.61080	0.39461	379.310	20.63	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	318.31710	0.31832	331.19200	0.33119	318.317	21.70	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	301.05400	0.30105	313.20800	0.31321	301.054	22.06	0.00	0	78,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	255.51480	0.25551	256.97760	0.25698	255.515	24.60	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.86170	12.86170	12.90370	12.90370		16.84	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	51.70840	0.05171	51.95090	0.05195	51.708	14.18	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	84.67300	0.08467	85.85160	0.08585	84.673	13.90	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	434.20650	0.43421	449.38210	0.44938	434.207	20.10	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	154.97210	0.15497	168.76630	0.16877	154.972	28.19	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.97770	12.97770	13.02060	13.02060		17.09	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	168.07080	0.16807	168.53540	0.16854	168.071	13.58	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	363.05470	0.36305	374.99090	0.37499	363.055	22.52	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			13.03910	13.03910	13.08240	13.08240		17.13	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.04560	13.04560	13.08900	13.08900		17.12	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	86.25100	0.08625	87.32440	0.08732	86.251	13.61	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	222.43570	0.22244	218.37880	0.21838	222.436	13.59	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	277.25580	0.27726	267.03940	0.26704	277.256	13.96	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	385.40470	0.38540	389.74410	0.38974	385.405	23.22	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	374.86510	0.37487	374.22400	0.37422	374.865	26.04	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	105.85030	0.10585	114.20560	0.11421	105.850	27.74	0.00	0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			13.22300	13.22300	13.27060	13.27060		17.42	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.23110	13.23110	13.27890	13.27890		17.52	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			13.42120	13.42120	13.47410	13.47410		17.72	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.42930	13.42930	13.48240	13.48240		17.80	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2016	Any day expiry			13.60310		13.60310		13.66100	13.66100		17.93	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.61320		13.61320		13.67140	13.67140		17.93	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.45400		12.45400		12.49330	12.49330		15.83	572,884.00	46	810.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.65300		12.65300		12.69310	12.69310		16.35	151,836.00	12	106.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.84040		12.84040		12.88220	12.88220		16.86	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.04560		13.04560		13.08900	13.08900		17.12	0.00	0	0.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.36580		18.36580		18.30730	18.30730		14.51	36,988,721.20	2,014	27,218.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	74.83780		0.07484		84.76380	0.08476	74.838	13.99	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	129.20860		0.12921		134.84990	0.13485	129.209	17.36	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.65090		18.65090		18.59250	18.59250		15.03	3,953,990.80	212	1,140.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.92730		18.92730		18.86970	18.86970		15.60	0.00	0	0.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.23540		19.23540		19.17980	19.17980		15.95	0.00	0	0.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10322		0.10322		0.10325	0.10325		15.60	0.00	0	14,018.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10502		0.10502		0.10506	0.10506		15.55	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10678		0.10678		0.10684	0.10684		15.59	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			13.26070		13.26070		13.24010	13.24010		14.18	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	87.89610		0.08790		96.74990	0.09675	87.896	17.94	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.28690		13.28690		13.26580	13.26580		14.41	7,307,795.00	550	154,632.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	41.21380		0.04121		47.14390	0.04714	41.214	13.41	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	104.63850		0.10464		118.72440	0.11872	104.639	13.21	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	437.04140		0.43704		463.86790	0.46387	437.041	14.71	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	212.45890		0.21246		220.84960	0.22085	212.459	15.86	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	136.65200		0.13665		145.19440	0.14519	136.652	17.19	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	48.58800		0.04859		54.29760	0.05430	48.588	20.83	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.52050		13.52050		13.49920	13.49920		14.75	81,123.00	6	25,005.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	242.44380		0.24244		262.04080	0.26204	242.444	13.33	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	238.85560		0.23886		248.44120	0.24844	238.856	18.43	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.74820		13.74820		13.72920	13.72920		15.26	0.00	0	10,050.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	321.62080		0.32162		348.03210	0.34803	321.621	13.31	0.00	0	6,291.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	815.95920		0.81596		843.40110	0.84340	815.959	15.65	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	244.90220		0.24490		257.05870	0.25706	244.902	21.86	0.00	0	6,291.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.00690		14.00690		13.99020	13.99020		15.64	0.00	0	0.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.52280		14.52280		14.52310	14.52310		16.63	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			558.34700		558.34700		553.46500	553.46500			0.00	0	0.00
AL37	On 07/05/2015	Index Future			458.73300		458.73300		456.57700	456.57700			0.00	0	122.00
AL37	On 06/08/2015	Index Future			466.06400		466.06400		463.88100	463.88100			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			546.35500		546.35500		541.99000	541.99000			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			555.08700		555.08700		550.66100	550.66100			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ALBI	On 07/05/2015	Index Future			499.18800		499.18800		495.80400	495.80400			44,926,920.00	9	586.00
ALBI	On 06/08/2015	Index Future			507.16600		507.16600		503.73600	503.73600			0.00	0	10.00
ALBI	On 05/11/2015	Index Future			515.66200		515.66200		512.17900	512.17900			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.46060		9.46060		9.48790	9.48790		15.21	11,825,750.00	1,250	15,113.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	15.01810		0.01502		26.99770	0.02700	15.018	15.32	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	32.26210		0.03226		47.08150	0.04708	32.262	14.78	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	94.85550		0.09486		118.04710	0.11805	94.855	14.84	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	451.39280		0.45139		504.14790	0.50415	451.393	14.96	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	260.43440		0.26043		313.25600	0.31326	260.434	15.33	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	203.73190		0.20373		252.42830	0.25243	203.732	15.69	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.56440		9.56440		9.59180	9.59180		14.69	0.00	0	817.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.66640		9.66640		9.69580	9.69580		14.56	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.78350		9.78350		9.81640	9.81640		14.59	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.76350		9.76350		9.75240	9.75240		13.98	0.00	0	1,771.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.91040		9.91040		9.89900	9.89900		14.08	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.59840		12.59840		12.53450	12.53450		15.01	0.00	0	7,451.00
CHF / R	On 14/09/2015	Foreign Exchange Future			12.85110		12.85110		12.78930	12.78930		15.67	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.98430		1.98430		1.98220	1.98220		14.76	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.99550		1.99550		1.99400	1.99400		15.02	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.78800		1.78800		1.78430	1.78430		14.98	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.82210		1.82210		1.81860	1.81860		14.85	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 07/05/2015	Bond Future			122.09514		122.09514		122.11538	122.11538			0.00	0	0.00
EL28	On 06/08/2015	Bond Future			124.07785		124.07785		124.10049	124.10049			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/05/2015	Bond Future			9.28827		85.55209		9.37558	84.88474			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future			9.36470		86.93394		9.45453	86.25738			0.00	0	0.00
ES33	On 05/11/2015	Bond Future			9.43453		84.58761		9.52701	83.90049			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	495.26800		495.26800		491.93700	491.93700			0.00	0	485.00
GOVI	On 06/08/2015	GOVI	503.18300		503.18300		499.80700	499.80700			0.00	0	29.00
GOVI	On 05/11/2015	GOVI	511.61200		511.61200		508.18400	508.18400			0.00	0	0.00
I2025	On 07/05/2015	Bond Future	118.65432		118.65432		118.67525	118.67525			0.00	0	16.00
I2025	On 06/08/2015	Bond Future	119.41530		119.41530		119.43863	119.43863			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	128.38964		128.38964		128.06476	128.06476			0.00	0	2,471.00
I2038	On 06/08/2015	Bond Future	129.16283		129.16283		128.83492	128.83492			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/05/2015	Bond Future	126.05014		126.05014		126.07226	126.07226			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future	128.09692		128.09692		128.12137	128.12137			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 07/05/2015	Bond Future	134.48369		134.48369		134.50693	134.50693			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future	135.20793		135.20793		135.23392	135.23392			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	225.30000		225.30000		225.39900	225.39900			0.00	0	1,013.00
IGOV	On 06/08/2015	Index Future	228.91900		228.91900		229.02300	229.02300			0.00	0	100.00
IGOV	On 05/11/2015	Index Future	232.77200		232.77200		232.88000	232.88000			0.00	0	0.00
ILBI	On 07/05/2015	Index Future	609.93100		609.93100		610.19800	610.19800			0.00	0	0.00
ILBI	On 06/08/2015	Index Future	619.86900		619.86900		620.14300	620.14300			0.00	0	159.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.12000		93.88000		6.16000	93.84000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future	6.14000		93.86000		6.19000	93.81000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.20000		93.80000		6.28000	93.72000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.23000		93.77000		6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.30000		93.70000		6.42000	93.58000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.32000		93.68000		6.46000	93.54000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.52000		93.48000		6.71000	93.29000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.69000		93.31000		6.89000	93.11000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	6.88000		93.12000		7.09000	92.91000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.03000		92.97000		7.25000	92.75000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.18000		92.82000		7.38000	92.62000			0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future	7.32000		92.68000		7.38000	7.38000			0.00	0	0.00
KES / R	On 12/06/2015	Foreign Exchange Future	0.13380		0.13380		0.13310	0.13310			0.00	0	10.00
KES / R	On 14/09/2015	Foreign Exchange Future	0.13190		0.13190		0.13220	0.13220			0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.13250		0.13250		0.13130	0.13130			0.00	0	1,870.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NGN / R	On 12/06/2015	Foreign Exchange Future			0.05510		0.05510		0.05580	0.05580			495,900.00	9,000	50,350.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.05210		0.05210		0.05240	0.05240			0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05060		0.05060		0.05090	0.05090			910,800.00	18,000	111,200.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.06690		1.06690		1.06180	1.06180			106,690.00	100	150.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.06860		1.06860		1.06350	1.06350			0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.07070		1.07070		1.06580	1.06580			0.00	0	0.00
R186	On 07/05/2015	Bond Future			7.80079		124.44913		7.91364	123.48729		8.06	14,436,099.08	116	37,293.00
R186	On 07/05/2015	Bond Future	7.40	Put	3,826.17000		3.82617	4,660.51000	4.66051	3,826.170	3,826.170	7.85	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.45	Put	3,463.72000		3.46372	4,271.11000	4.27111	3,463.720	3,463.720	7.87	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.50	Put	3,118.25000		3.11825	3,895.42000	3.89542	3,118.250	3,118.250	7.89	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.80	Put	1,457.93000		1.45793	1,998.63000	1.99863	1,457.930	1,457.930	8.00	0.00	0	300.00
R186	On 07/05/2015	Bond Future	8.00	Put	764.24000		0.76424	1,129.50000	1.12950	764.240	764.240	8.06	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	8.05	Put	640.65000		0.64065	965.28000	0.96528	640.650	640.650	8.09	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	8.10	Put	533.41000		0.53341	819.63000	0.81963	533.410	533.410	8.12	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future			7.84862		121.16203	7.96540	120.18676			8.18	0.00	0	640.00
R186	On 06/08/2015	Bond Future	7.75	Call	2,039.43000		2.03943	1,634.15000	1.63415	2,039.430	2,039.430	8.10	0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	8.90	Put	256.27000		0.25627	355.46000	0.35546	256.270	256.270	8.61	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			7.88562		123.17225	8.00654	122.18178			7.95	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	547.87000		0.54787	693.11000	0.69311	547.870	547.870	8.41	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			7.90987		120.06166	8.03484	119.05694			8.01	0.00	0	5,592.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 07/05/2015	Bond Future			287.16194		287.16194	287.82722	287.82722				0.00	0	1,044.00
R197	On 06/08/2015	Bond Future			285.77274		285.77274	286.45387	286.45387				0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 07/05/2015	Bond Future			237.43915		237.43915	237.48134	237.48134				0.00	0	51,055.00
R202	On 06/08/2015	Bond Future			238.08016		238.08016	238.12699	238.12699				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			7.54959		102.68573	7.70372	101.78751			6.39	0.00	0	15,224.00
R2023	On 06/08/2015	Bond Future			7.59539		104.34440	7.75613	103.43345			6.22	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	40.42000		0.04042	70.75000	0.07075	40.420	40.420	6.61	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 07/05/2015	Bond Future			6.81539		104.34350	6.91184	104.13400			2.07	0.00	0	7,710.00
R203	On 06/08/2015	Bond Future			6.85504		106.02897	6.96325	105.81789			1.93	0.00	0	0.00
R203	On 05/11/2015	Bond Future			6.86365		103.62046	6.98701	103.40670			1.78	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			8.19226		100.58512	8.29465	99.73347				0.00	0	5,805.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 06/08/2015	Bond Future		8.24575	98.20156		8.35122	97.33787			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		8.32582	100.25095		8.41791	99.43276			0.00	0	18.00
R2032	On 06/08/2015	Bond Future		8.37752	101.87037		8.47220	101.04063			0.00	0	0.00
R2032	On 05/11/2015	Bond Future		8.42104	99.40395		8.51842	98.56127			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		8.42596	103.08230		8.50785	102.27253			0.00	0	32,365.00
R2037	On 06/08/2015	Bond Future		8.47791	100.48855		8.56198	99.66756			0.00	0	1,954.00
R2037	On 05/11/2015	Bond Future		8.51825	102.15630		8.60451	101.32246			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		7.08416	105.98170		7.18419	105.66287		3.12	275,870,365.10	2,603	12,556.00
R204	On 06/08/2015	Bond Future		7.13760	103.65756		7.24566	103.33538		3.13	0.00	0	100.00
R204	On 06/08/2015	Bond Future	8.41	Put	31.67000	0.03167	46.54000	0.04654	31.670	3.32	0.00	0	699.00
R204	On 05/11/2015	Bond Future		7.16753	105.37727		7.28502	105.05058		2.98	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		8.45907	105.53975		8.54595	104.59053			0.00	0	9,494.00
R2044	On 06/08/2015	Bond Future		8.50785	102.86043		8.59697	101.89769			0.00	0	0.00
R2044	On 05/11/2015	Bond Future		8.54574	104.56756		8.63707	103.58968			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		8.43607	105.18791		8.52283	104.20684			210,375.82	2	37,576.00
R2048	On 06/08/2015	Bond Future		8.47986	106.88708		8.56877	105.89192			0.00	0	745.00
R2048	On 05/11/2015	Bond Future		8.51850	104.22846		8.60961	103.21774			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		7.22719	102.41767		7.36255	101.88964		4.10	134,167,147.70	1,310	34,749.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,023.02000	2.02302	1,572.55000	1.57255	2,023.020	4.18	0.00	0	66.00
R207	On 06/08/2015	Bond Future		7.28056	100.42946		7.42466	99.89464		4.11	0.00	0	100.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,381.71000	1.38171	1,082.00000	1.08200	1,381.710	4.10	0.00	0	70.00
R207	On 05/11/2015	Bond Future		7.31033	102.09580		7.46404	101.55292		3.94	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,492.11000	1.49211	1,209.73000	1.20973	1,492.110	3.93	0.00	0	53.00
R207	On 04/02/2016	Bond Future		7.31614	100.26779		7.48029	99.71807		3.83	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	1,346.47000	1.34647	1,096.29000	1.09629	1,346.470	3.78	0.00	0	43.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
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		7.34129	97.97884		7.47564	97.35904		5.19	48,009,631.60	490	60,821.00
R208	On 06/08/2015	Bond Future		7.38810	99.56154		7.52942	98.93338		5.04	9,956,154.00	100	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	30.37000	0.03037	50.35000	0.05035	30.370	5.36	0.00	0	198.00
R208	On 05/11/2015	Bond Future		7.42034	97.81240		7.56929	97.17467		5.00	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	264.62000	0.26462	359.58000	0.35958	264.620	5.22	0.00	0	2,200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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			8.36725		79.96961		8.45911	79.21877		12.79	7,996,961.00	100	20,748.00
R209	On 07/05/2015	Bond Future	8.30	Put	1,782.74000		1.78274		2,239.69000	2.23969	1,782.740	12.69	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.41287		81.26134		8.50701	80.49976		12.56	8,126,134.00	100	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	101.42000		0.10142		135.73000	0.13573	101.420	13.24	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.45116		79.46070		8.54767	78.68706		12.82	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			174.48594		174.48594		174.51670	174.51670			0.00	0	829.00
R210	On 06/08/2015	Bond Future			177.31902		177.31902		177.35338	177.35338			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			131.25160		131.25160		131.27564	131.27564			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			131.76465		131.76465		131.79138	131.79138			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/05/2015	Bond Future			137.56443		137.56443		137.58899	137.58899			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			138.02206		138.02206		138.04934	138.04934			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			8.23884		90.53357		8.33594	89.75458		10.92	0.00	0	16,829.00
R213	On 06/08/2015	Bond Future			8.28684		91.99592		8.38662	91.20597		10.69	0.00	0	0.00
R213	On 05/11/2015	Bond Future			8.32899		89.97661		8.43158	89.17429		10.88	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			8.39064		81.44335		8.47735	80.68644		13.51	0.00	0	15,271.00
R214	On 06/08/2015	Bond Future			8.43354		82.75899		8.52235	81.99115		13.27	0.00	0	0.00
R214	On 05/11/2015	Bond Future			8.47131		80.83967		8.56227	80.05981		13.57	0.00	0	0.00
R214	On 04/02/2016	Bond Future			8.50233		82.27659		8.59534	81.48510		13.25	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			21,562.12000		21,562.12000		21,549.72000	21,549.72000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On 12/06/2015		Foreign Exchange Future	4.69880	4.69880		4.67360	4.67360		12.52	0.00	0	0.00
TRY / R	On 14/09/2015		Foreign Exchange Future	4.67320	4.67320		4.64410	4.64410		12.27	0.00	0	0.00
ZMW / R	On 12/06/2015		Foreign Exchange Future	1.55830	1.55830		1.60340	1.60340			0.00	0	16.00
ZMW / R	On 14/09/2015		Foreign Exchange Future	1.50690	1.50690		1.55130	1.55130			0.00	0	0.00
<b>Total for Derivatives :</b>											<b>1,443,912,540.99</b>	<b>111,106</b>	<b>3913983.00</b>

**i-Bonds**

AA02	On 28/03/2016		Spot Bond	0.00000	99.89931			99.88225			0.00	0	0.00
AA03	On 11/05/2015		Spot Bond	6.66000	103.97436		6.66000	103.95555			0.00	0	0.00
AA04	On 22/03/2017		Spot Bond	0.00000	99.98228			99.96334			0.00	0	0.00
AA05	On 22/03/2019		Spot Bond	8.23500	103.51274		8.33000	103.16582			0.00	0	500,000,000.00
AA06	On 15/04/2021		Spot Bond	0.00000	101.42610			101.40562			0.00	0	0.00
AA07	On 15/04/2021		Spot Bond	8.78000	107.44311		8.91000	106.80628			0.00	0	0.00
AB01/R186	On 24/11/2020		Spot Bond	10.00000	106.55400		10.00000	106.52600			0.00	0	0.00
AB010	On 21/11/2022		Spot Bond	0.00000	100.57582			100.55383			0.00	0	0.00
AB011	On 21/11/2023		Spot Bond	0.00000	100.65451			100.63223			0.00	0	0.00
AB013	On 21/11/2018		Spot Bond	9.10000	100.33912		9.19500	100.02881		5,460,000,000,000.00	600,000,000	616,666,600.00	
AB014U	On 19/11/2024		Spot Bond	100.00000	10.21849		100.00000	10.19290			0.00	0	0.00
AB015U	On 13/11/2024		Spot Bond	10.84000	103.68214		10.84000	103.65191			0.00	0	0.00
AB016U	On 05/02/2025		Spot Bond	100.00000	9.66366		100.00000	9.64389			0.00	0	0.00
AB06	On 27/03/2015		Spot Bond	6.71000	99.94488		6.71000	99.92652			0.00	0	400,000,000.00
AB08	On 03/05/2017		Spot Bond	0.00000	101.58840			101.56633			0.00	0	0.00
AB09	On 03/05/2017		Spot Bond	8.38000	107.59261		8.47000	107.39317			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020		Spot Bond	10.00000	107.64900		10.00000	107.62100			0.00	0	0.00
ABCP13	On 07/12/2023		Spot Bond	2.38000	126.01583		2.38000	272.56720			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.54567				0.00	0	500,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.36059				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.12842				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.13153				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	99.46631				0.00	0	100,000,000.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.98841				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.93368				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.12000	173.48098	2.12000	173.48100				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.21182	2.76000	164.20902				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.94421	2.17000	174.94399				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	186.89798	1.82000	186.89955				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.86625	80.57652	7.86625	80.55981				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.86625	80.57652	7.86625	80.55981				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	98.17000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.99996				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	96.83000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	95.93000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	95.38000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	93.98000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	93.32000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.54133				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.40623				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	92.98000				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	92.27000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	92.00000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	91.72000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.91998			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.95000		103.30760		6.95000	103.28856			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.44572			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	90.40000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	89.87000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.69500		94.30518		2.69500	108.18532			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.49000		101.16708		2.49000	159.44340			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.32000		118.08129		2.32000	216.26757			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	88.07000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.28000		92.03538		9.28000	92.01270			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.55000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	81.15000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.86629			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	96.14000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	104.51000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		108.69269		9.63000	108.66462			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.70000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	9.28500	111.23172		9.28500	111.20400			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.61500	91.25438		8.61500	91.23323			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	105.25000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	115.42000			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	9.38000	110.52416		9.38000	110.49634			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	90.09000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.26322			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.07744			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.02000	105.03058		8.02000	105.00814			320,800,000,000.00	40,000,000	1,498,700,000.00
ABS11	On 09/04/2021	Spot Bond	8.62000	108.04693		8.62000	108.02189			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.82000	103.41572		6.82000	103.39654			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.71000	100.43150		8.71000	100.40798			1,916,200,000,000.00	220,000,000	3,771,800,000.00
ABS7	On 11/09/2026	Spot Bond	9.48000	95.61169		9.48000	95.58763			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.39500	102.01143		7.39500	101.99131			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.19000	218.03890		2.19000	276.25477			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	2.04000	126.10712		2.04000	128.92006			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.17500	129.65397		2.17500	132.25812			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00648		100.00000	0.00647			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	98.09264		100.00000	97.82609			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL028	On 15/09/2015	Spot Bond		11.11000	101.35131		11.11000	101.32203			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.86229			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	8.67368		100.00000	8.65267			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.88319			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.17916			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	51.69915		100.00000	51.57391			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.84138			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	68.81870		11.00000	68.79903			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	33.08746		100.00000	33.00730			0.00	0	500,000,000.00
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	100.06591			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.07247			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.06298			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.06496			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.06583			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.20630			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.20630			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.21299			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.21299			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.19959			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	94.92459			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.64900	10.00000	107.62100				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.93831				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.06381				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.06555				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.06628				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.06472				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.06142				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.11000	103.50209	9.11000	103.47676				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.28524				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.91424				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	89.02769				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	189.41490				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	189.51706				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.06290				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.03588				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.46744				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.03609				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.19505				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.62520				0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.64900	10.00000	107.62100				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.30624				0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.19573				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.06316				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.04802			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.06194			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.05913			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.10850		10.23000	100.08136			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.05758			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	120.90038			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.27000	104.32758		9.27000	104.30161			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.06162			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.04139		1.75000	117.17403			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.05677			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.06493			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.06690			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.06295			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.21244			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.72352			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.55221			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.06224		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.00634		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.06651		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.06016		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.06338		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.06440		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.32357		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.52706		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.06471		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.06471		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.07320		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.06532		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.06878		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.80640		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.07320		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	97.02612		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.06607		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.07006		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	137.84357		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	138.82458		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.06137		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.06082		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.61079		0.00		0	0.00	
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.06232		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL213	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.05867			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.06493			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.06145			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.06137			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.06221			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.30681			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.12899			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.16200			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.57672			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	102.33049			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		22.83767	100.00000		22.78048			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		12.59079	100.00000		12.55960			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.56337			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.32372			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.45241			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.62388			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.28036			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.80500		101.58311		7.80500	101.56175			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.63985			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.90319			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.79000		99.51359		8.79000	99.49033			0.00	0	2,943,200,000.00
AIR02	On 30/04/2023	Spot Bond	9.38000		117.48326		9.38000	117.45368			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.08500		103.87786		7.08500	103.85821			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR04	On 29/05/2024	Spot Bond	9.02000	104.33053		9.02000	104.30511			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.15338		100.00000	16.11743			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.70500	105.46792		9.70500	105.44032			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74000	165.99660		2.74000	165.99382			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.36522			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.33065			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	83.33333		100.00000	83.14351			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.94002			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.93510			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	100.10879			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.58583			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.05846			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	100.05913			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08430			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.86671			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	114.45500			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	92.69000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.61293			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	87.58360			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.57000	131.20468		2.57000	235.31773			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN023		On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	110.02385			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	114.91826			0.00	0	0.00
ASN028		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	98.60734			0.00	0	0.00
ASN031		On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	106.59515			0.00	0	0.00
ASN032		On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	89.01846			0.00	0	0.00
ASN034		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.06227			0.00	0	0.00
ASN036		On 10/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.89896			0.00	0	0.00
ASN037		On 07/12/2033	Spot Bond	2.58500	164.47174		2.58500	208.38310			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	100.25083			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
ASN35U		On 20/12/2016	Spot Bond	100.00000	32.41842		100.00000	32.34628			0.00	0	0.00
ASN38U		On 20/12/2017	Spot Bond	100.00000	16.00425		100.00000	15.96548			0.00	0	0.00
ASN39U		On 20/12/2017	Spot Bond	100.00000	16.09654		100.00000	16.05755			0.00	0	0.00
ASN40U		On 20/12/2017	Spot Bond	100.00000	15.68119		100.00000	15.64320			0.00	0	0.00
ASN49U		On 19/09/2016	Spot Bond	100.00000	38.14107		100.00000	33.08746		800,000,000,000,000.00	8,000,000,000	7,000,000,000.00	
ASN50U		On 16/03/2018	Spot Bond	100.00000	15.75578		100.00000	15.71761			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.21982			0.00	0	0.00
BAR003		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.05661			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.85811			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	8.84000	102.64148		8.84000	102.61709			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.32819			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.98919			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.28617			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.47305			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.61148			0.00	0	100,000,000.00
BAW19	On 05/12/2020	Spot Bond	9.19000		104.45068		9.19000	104.42490			0.00	0	1,266,666,600.00
BAW2	On 02/10/2015	Spot Bond	6.94000		102.11330		6.94000	102.09415			2,664,960,000,000.00	384,000,000	1,384,000,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		60.60254		100.00000	60.45247			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.26760			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.62000		102.69826		8.62000	102.67446			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.87387		101.35647		10.87387	100.77325			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.90730		100.06545		10.90730	99.95433			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.93078		100.03935		10.93078	99.95141			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.77369			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.95380		99.98474		10.95380	99.93915			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.72648		99.88979		11.72648	99.86962			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.76841			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.76841			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.76848			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.12387		99.67608		11.12387	99.68822			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.05624		100.73355		11.05624	100.01336			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.90730		100.06545		10.90730	99.95433			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.97931		100.30341		10.97931	100.15765			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.16908		96.82808		10.16908	99.95619			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.78012			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.76912			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.76912			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.61512			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.03991		102.48407		9.03991	101.55766			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.39500		99.24426		11.39500	99.15422			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.77566			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.32000		75.48471		11.32000	97.40255			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	97.68565			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.80054			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		95.34638		9.28000	99.79634			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.77239			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.14000		74.05454		11.14000	99.84885			0.00	0	200,000,000.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.77894			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.77348			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.77348			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	97.47824			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.78155			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.78407			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	97.59163			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.78407			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.78112			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.79193			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.78417			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.84472			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.83286			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.87387	101.27137		13.87387	100.69775			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.13153	100.01229		15.13153	100.01855			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.01076	100.10831		14.01076	99.92661			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.70262			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	99.70262			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	99.70262			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.69173			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.74077			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	29.26802		100.00000	29.21250			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.36842		100.00000	18.32294			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.71733		100.00000	16.67593			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.31934		100.00000	10.29378			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.34323		100.00000	10.31733			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.47657		100.00000	12.44567			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.81074		100.00000	10.78396			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.17283			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.19690			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.39374			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.47565			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	9.74565		100.00000	9.72152			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	9.74565		100.00000	9.72152			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP91U	On 23/04/2015	Spot Bond	100.00000		92.40506	100.00000	92.17172				0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		86.28842	100.00000	86.08491				0.00	0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		83.33333	100.00000	83.14351				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.09000		103.66216	2.09000	180.18239				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.90000		101.69788	7.90000	162.72143				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.90000		95.70770	7.90000	163.03299				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.28500		102.19030	8.28500	102.16752				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	7.74000		98.29868	7.74000	98.27806				0.00	0	10,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.01930				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.27168				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.92509				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.37962				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.46261				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.69452				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		38.21291	100.00000	38.11829				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	101.09118				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.11237				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.11943				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.20412				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.31696				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		23.91658	100.00000	23.85736				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32YU	On 30/10/2016	Spot Bond	100.00000		23.91658		100.00000	23.85736			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	100.15034			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.15317			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.12000		101.42968		8.12000	101.40774			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.16163			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.17655			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		21.43435		100.00000	21.38242			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		21.43435		100.00000	21.38242			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000		0.00000	100.82925			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.86000		103.56339		10.86000	103.60039			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000		0.00000	101.19535			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond	10.75000		98.34846		10.75000	98.67103			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.96411			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		64.47139		100.00000	64.34908			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.45444			0.00	0	360,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.51101			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.45000		70.58981		8.45000	103.42384			0.00	0	2,200,000,000.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.11567			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.19980			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.51851			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.59794			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.50487			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.52964			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.57460			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.76101			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	101.08014			0.00	0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.21561			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		82.22937	100.00000		82.04785			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.34950			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.38761			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.96687			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		100.00000		0.00000	95.35536			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000		86.69834	100.00000		86.49289			0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.93016			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.72105			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.61686			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.58228			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000		100.00000		0.00000	97.86950			0.00	300,000,000	300,000,000.00
BTC024	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.51292			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.47626			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.44107			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.23178			0.00	0	0.00
BTC028	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.02254			0.00	0	0.00
BTC029	On 21/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.97077			0.00	0	0.00
BTC030	On 26/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.60262			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC031	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.90269			0.00	0	0.00
BTC032	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.84866			0.00	0	0.00
BTC033	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.87831			0.00	800,000,000	200,000,000.00
BTC034	On 12/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.58452			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	29.20787	100.00000	29.13554				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.12366			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.69964			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.32000	112.49084		9.32000	112.46253			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	106.30163			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.33000	105.22563		9.33000	105.19913			0.00	0	0.00
CBL12	On 06/09/2018	Spot Bond	12.34000	97.74091		12.34000	97.70910			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	98.39041			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.64000	98.34167		12.64000	98.30837			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.74585			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.77000	102.63506		9.77000	102.60802		2,931,000,000,000.00	0.00	300,000,000	550,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	97.41930			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.64000	95.63514		12.64000	95.60277			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.47831			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	92.09747			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.73275			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	11.89000	90.49201		11.89000	90.46314			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.75000	118.84085		9.75000	118.80977			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.03000	112.61224		10.03000	112.58196			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.91000	114.93593		8.91000	114.90871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.43763			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.52000	100.36320		11.52000	100.33215			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.88971			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	102.98144			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.64890		10.00000	107.62080			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.10431			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.99974			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.50937			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.64361			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.51214			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.00101			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	102.07914			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.16890			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.14922			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.13757			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.19912			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.06301			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.68018			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN184	On 01/07/2021	Spot Bond	10.11000		102.25925		10.11000	102.23139			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.61973			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		121.11723		2.76000	121.11509			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		118.35433		3.14000	120.97607			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.52864		8.25000	100.50655			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.87500		127.97207		2.87500	122.16275			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		126.28051		2.40000	120.54950			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.08933			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.33500		103.95466		8.33500	103.93135			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.34363			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.35970			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.38500		104.04608		8.38500	104.02261			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.38500		104.04608		8.38500	104.02261			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.43500		102.86495		8.43500	102.84161			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.06459			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.07140			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.64900		10.00000	107.62100			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.64900		10.00000	107.62100			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.73723			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.60101			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		100.70931		9.35000	100.68389			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		100.70931		9.35000	100.68389			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94717			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94870			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94878			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94717			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94717			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94636			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.76965			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.41804			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.86242			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.86242			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.86242			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.32514			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.07000	101.86014		9.07000	101.83518			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.84012			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.07378			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39377			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39355			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.42599			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.59403			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.65163			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.58899			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.81593			0.00	0	0.00

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	101.21249			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.09800			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00339			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.06217			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.24413			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.90182			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.13153			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.92988			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.07467			0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.64900		10.00000	107.62100			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.67288			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.93069			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.72562			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.06911			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.69616			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.83780			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.82754			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	141.51438			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.27298			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	142.48643			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	140.80785			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	141.86924			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	137.62439			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	138.14552			0.00	0	0.00



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	100.83407			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.56000	98.14194		10.56000	98.11404			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.08000	94.81634		11.08000	94.78857			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.83518			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.07414			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.81537			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.23324			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.18295			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	107.87822		8.80500	103.46242			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.06532			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.21858			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	134.38797			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.06943			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.07398			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.06624			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.09309			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	80.60073			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.07259			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.83518			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	121.88164			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	121.99514			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.21570			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.08549			0.00	0	0.00

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	99.83422		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.09250		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.07551		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.05745		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.07178		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.20405		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.89528		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.83900		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.14740		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.45425		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	104.68234		0.00		0	0.00	
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	103.19444		0.00		0	0.00	
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.27191		0.00		0	0.00	
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.05963		0.00		0	0.00	
CLN362	On 20/03/2024	Spot Bond	9.74000	106.56826	9.74000	104.86400		0.00		0	0.00	
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.06100		0.00		0	0.00	
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	103.58546		0.00		0	0.00	
CLN365	On 20/03/2024	Spot Bond	11.88000	108.18447	11.88000	106.08186		0.00		0	0.00	
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.22923		0.00		0	0.00	
CLN367	On 06/08/2023	Spot Bond	11.91000	105.80104	11.91000	105.76723		0.00		0	0.00	
CLN368	On 26/07/2022	Spot Bond	10.02000	107.18685	10.02000	107.15791		0.00		0	0.00	
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.22923		0.00		0	0.00	
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.29999		0.00		0	0.00	
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	102.37888		0.00		0	0.00	

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	100.05998			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.06132			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.06147			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.82811			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.24000	102.99909		9.24000	102.97382			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.80110			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.07202			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond		10.57000	99.99756		10.57000	99.96957			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond		11.00000	100.11646		11.00000	100.08733			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.23851			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.07320			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.25913			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond		11.67000	102.18879		11.67000	102.15730			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.08011			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.06122			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.40231			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.06577			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	99.82234			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.05625			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.06217			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	91.27430			0.00	0	1,500,000,000.00
CLN394	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.06571			0.00	0	0.00

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	100.35344			0.00	0	0.00
CLN396	On 20/03/2020	Spot Bond	100.00000	11.04658		100.00000	1.38619			0.00	0	25,000,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.63968		7.01000	41.24652			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	170.99408			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	8.28500	102.19030		8.28500	146.75232			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.90000	36.94492		7.90000	162.72143			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.90000	37.38575		7.90000	163.03299			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.96027			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.92573			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.62706			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.62706			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.06535			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.06094			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.06186			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.61941			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.06651			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.23324			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.06065			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.05987			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.05947			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.05982			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.61086			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.61198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ02	On 15/09/2016	Spot Bond	8.51500		104.88766		8.51500	103.30938			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.52000		103.99279		8.52000	103.96896			6,304,800,000,000.00	740,000,000	1,200,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.88000		116.48067		9.88000	116.44982			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.40000		105.42111		7.40000	105.40006			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.45000		106.01315		9.45000	105.98655			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.52000		106.89703		9.52000	106.86972			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.89000		95.50306		9.89000	95.47774			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.63000		96.73164		10.63000	96.70411			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.63000		94.60144		10.63000	94.57453			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.52112			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.19410			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		9.38110		100.00000	9.35837			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.54063			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.99978			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000		0.00000	102.86147			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.50118			0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.56373			0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.62247			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.43183		100.00000	9.40898			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		11.40294		100.00000	11.37532			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.21500		100.97178		11.21500	101.27781			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		13.43544		100.00000	13.40289			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		5.68744		100.00000	5.67366			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.12763		100.00000	14.09341			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.07108			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.89500		97.58836		7.89500	97.56748			0.00	0	550,000,000.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.58666			0.00	0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.50547			0.00	0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.38717			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		61.52537		100.00000	61.37131			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.29439			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.65022			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.92931			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.97461			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.08533			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.05965			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.07438			0.00	0	0.00
DOL009	On 20/12/2019	Spot Bond	100.00000		14.46350		100.00000	14.43486			0.00	0	4,000,000,000.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.35645			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.44000		105.17420		8.44000	105.15031			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.18500		113.07834		7.18500	113.05642			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.30000		105.69223		8.30000	105.66849			2,490,000,000,000.00	300,000,000	1,731,700,000.00
DV23	On 27/02/2023	Spot Bond	8.94000		106.60897		9.09000	105.71606			7,286,100,000.00	815,000	1,175,325,900.00
DV24	On 18/02/2024	Spot Bond	9.15000		104.13506		9.15000	104.10932			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.25500		107.46678		9.25500	107.43992			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.88037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.12949				0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.58417				0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.20071				0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.20363				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.72219				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.82703				0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.47023				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.81000	126.40882	7.81000	126.38207				103,873,000,000.00	13,300,000	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	95.60494				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	2.22000	100.88610	2.22000	100.88581				0.00	0	50,600,000,000.00
EL15	On 29/06/2015	Spot Bond	1.20000	101.17734	1.20000	134.80450				0.00	0	76,800,000,000.00
EL28	On 02/05/2028	Spot Bond	2.19000	122.57450	2.19000	122.57426				0.00	0	8,200,000,000.00
EL29	On 19/11/2029	Spot Bond	2.17000	110.31344	2.17000	110.31327				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.15000	110.43934	2.15000	110.43923				0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.15000	103.41431	2.15000	103.41424				0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.20000	101.20171	2.20000	101.20146				0.00	0	51,500,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.29000	106.83819	9.29000	106.81140				0.00	0	2,230,000,000.00
EMM02	On 11/03/2021	Spot Bond	9.19000	107.27793	9.19000	107.25174				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.68000	106.07309	9.68000	106.04540				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.89000	97.87147	9.89000	99.94794				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM05	On 17/04/2029	Spot Bond	10.03000	109.38651	10.03000	107.47192				0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.69508				0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000	0.00000	96.77099				0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.22480				0.00	0	100,000,000.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.96390				0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.92722				0.00	0	200,000,000.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.87853				0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000	0.00000	102.41885				0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.50247				0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.54826				0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.56542				0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	84.07057	100.00000	83.88165				0.00	0	170,000,000.00
EQS02	On 01/07/2015	Spot Bond	10.97000	103.38389	10.97000	103.35373				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.79852				0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.27138				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.48645				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.72000	101.18951	9.72000	101.16313				0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.72507				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	97.48372				0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.74739				0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.79332				0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.64900	10.00000	107.62100				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.67120			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.69852			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.66573			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.68850			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.68315			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.67394			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.90000		100.84388		6.90000	100.82538			0.00	0	87,000,000,000.00
ES18	On 20/04/2018	Spot Bond	7.61500		108.33520		7.71000	108.04996			76,891,227,347,000.00	10,097,337,800	23,997,903,100.00
ES23	On 25/01/2023	Spot Bond	8.22500		111.68924		8.37500	110.75951			3,297,349,037,500.00	400,893,500	51,095,890,900.00
ES26	On 02/04/2026	Spot Bond	8.54500		94.90997		8.65500	94.14193			7,190,670,479,000.00	841,506,200	65,633,555,200.00
ES33	On 15/09/2033	Spot Bond	9.24500		84.85846		9.33000	84.18263			40,698,548,861,500.00	4,402,222,700	59,653,848,800.00
ES42	On 25/04/2042	Spot Bond	9.33500		95.29932		9.33500	95.27544			0.00	0	15,700,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.69112			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.71266			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.57933			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.32526			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.94082			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.60573			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	103.21631			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.55086			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.41121			0.00	0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.23389			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.65513		100.00000	11.62595			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR003U	On 02/08/2023	Spot Bond	100.00000		11.34360		100.00000	11.31519			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.14647			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	98.91486			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.16334			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.17456			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.24000		99.84944		9.24000	99.82467			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.24523			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.24516			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.25045			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000		0.00000	103.24146			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.48292			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000		0.00000	100.49083			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.94000		103.44798		9.94000	103.29322			0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.44606			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.02000		109.08723		10.02000	109.05794			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.99997			0.00	400,000,000	200,000,000.00
FRBI22	On 31/01/2022	Spot Bond	2.17500		131.37698		2.17500	132.25812			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.22000		127.44913		2.22000	275.66855			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.41000		104.36923		2.41000	110.94280			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000		101.39013		2.47000	159.79502			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.21000		119.92625		2.21000	219.64729			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.22000		103.17834		7.22000	103.15861			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.69300		65.60368		7.69300	64.98699			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.42900		42.11491		9.42900	41.20789			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ03	On 10/12/2024	Spot Bond		9.67000	40.78907		9.67000	39.86907			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	99.18478		100.00000	98.91599			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.55364			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.07339			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.06306			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.06958			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.08010		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.08010		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.07320			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	100.06982			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.08109			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	100.07202			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.06437		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	100.07650			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	100.09389			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.09118			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	21.03053		100.09221	20.97954			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.06548			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.96657			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.08190			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.95165			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.06789			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	100.06872			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.06245			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.06848			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.08923			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.06730			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	61.60792		13.22500	61.58614			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.06350			0.00	0	0.00

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	100.06359			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.08857			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.06642			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.64000	96.25353		3.64000	99.57821			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.06926			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.06926			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.63372			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.95839			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.05738			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.06532			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.06382			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.16902			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.07454			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.86817			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.15696			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.39196			0.00	0	0.00
FRC183		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.08533			0.00	0	0.00
FRC184		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.06784			0.00	0	0.00
FRC185		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.08150			0.00	0	0.00
FRC186		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.06311			0.00	0	0.00
FRC188		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.06848			0.00	0	0.00
FRC189		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.06848			0.00	0	0.00
FRC190		On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.14003			0.00	0	0.00

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	101.68024			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.77214			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.76074			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.64900		10.00000	107.62100			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.49075			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.07226			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.47683			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.74290			0.00	0	500,000,000.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.41313			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.41695			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.41107			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.28235			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.41107			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.27720			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.03095			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.12471		8.75000	101.10013			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.06722			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.26689		100.00000	9.24444			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.47220		100.00000	8.45168			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	97.07836			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.45520		100.00000	1.45168			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	97.85114			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	23.26478		100.00000	23.20716			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.93479			0.00	0	0.00

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		9.03228	100.00000	9.01041				0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		17.42349	100.00000	17.37986				0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.93476				0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		17.39280	100.00000	17.34924				0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.93248				0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.88577				0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.05100				0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.98713				0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.98500		125.78498	2.98500	125.78200				0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.84636				0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.83524				0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.83524				0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.69463				0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.09244				0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.26292				0.00	0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.13952				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.06809				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.06773				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.30266				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.23559				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.51500		115.10694	3.51500	121.74016				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.06899				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.06970				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.56500		106.28541	3.56500	121.36656				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC71	On 31/01/2022	Spot Bond	3.54500		104.06087		3.54500	121.51584			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.36000		100.38339		3.36000	125.89628			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.43000		101.53060		3.43000	135.02114			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.38516			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.05981			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.06855			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.08023			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.07724			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.07029			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.07021			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.13530			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		10.34633		100.00000	10.32127			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		34.64794		100.00000	34.56401			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		98.27135		100.00000	97.92287			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		22.63427		100.00000	22.57822			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		8.67368		100.00000	8.65267			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		12.73897		100.00000	12.70743			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.55983			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.10019			0.00	0	1,000,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.30576			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.57346			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.13733			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	97.79366			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	98.56840			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.79460			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.07800		84.04708		2.07800	103.91355			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.32000		105.15419		2.32000	137.55063			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.22663			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.72260		10.38000	101.69365			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.72260		10.38000	101.69365			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	101.30002			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.46000		102.14461		2.46000	110.89553			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.52000		208.58643		2.52000	210.28396			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.43000		111.48425		2.43000	111.48327			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.34633			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.55000		207.70834		2.55000	209.40401			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.39393			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.49500		110.11339		2.49500	110.11223			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.52000		109.73242		2.52000	109.73118			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.94576			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	48.87800			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.82899			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.62500		107.73022		2.62500	107.72870			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.67000		114.09334		2.67000	205.92908			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.72000		112.43922		2.72000	204.50213			0.00	0	0.00

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		2.42500	96.99979		2.42500	96.99896			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond		2.75000	160.73817		2.75000	203.65181			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond		2.90000	89.77843		2.90000	102.68916			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.74247			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.34000	126.37233		2.34000	273.33859			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.23000	127.35897		2.23000	275.47348			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.95000	121.06508		2.95000	261.85486			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.64500	101.04765		2.64500	128.45537			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.18336			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.17500	132.25834		2.17500	128.21411			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.42322			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.63945			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.02537			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.30000	111.26797		2.30000	111.26740			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	21.86076		104.97509	21.80545			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	25.56743		101.07593	25.50490			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	18.90815		100.44759	18.86217			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	24.11463		100.76967	24.05580			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.04000	119.61707		2.04000	119.61734			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.35500	97.17972		2.35500	111.48397			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.76561			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS87	On 31/01/2025	Spot Bond	2.38500	96.92217		2.38500	111.18842			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.57620			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.43000	125.57191		2.43000	344.12564			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.89469			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.52500			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	7.53500	100.83030		7.53500	100.81003			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.00000	101.30712		8.00000	101.28552			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.21000	110.71666		8.21000	110.69218			0.00	0	12,211,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.70000	104.31381		8.70000	104.28927			0.00	0	856,900,000.00
FRX20	On 01/10/2020	Spot Bond	8.96000	103.27936		8.96000	103.25449			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.70000	89.87292		9.70000	89.84980			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.76000	109.16412		9.76000	109.13555			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.08000	97.51448		10.08000	100.60809			0.00	0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.41000	95.54719		10.41000	96.41212			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.54500	92.81754		10.54500	92.79120			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.90000	85.38798		9.90000	85.36531			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.05308			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.05388			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.05584			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.05902			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.06140			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.07169			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.58397			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.60905			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.45729			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.63170			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.65684			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.67779			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.76984			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond		100.00000	55.47713		100.00000	55.33821			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond		100.00000	9.30752		100.00000	9.28421			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond		100.00000	1.56154		100.00000	1.55763			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond		100.00000	0.26198		100.00000	0.26133			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	8.67368		100.00000	100.00000		4,000,000,000,000,000.00	40,000,000,000	40,000,000,000.00	
FS4A2U	On 20/03/2020	Spot Bond		100.00000	1.45520		100.00000	100.00000		4,000,000,000,000,000.00	40,000,000,000	40,000,000,000.00	
FS4A3U	On 20/03/2022	Spot Bond		100.00000	0.24414		100.00000	100.00000		7,000,000,000,000,000.00	70,000,000,000	70,000,000,000.00	
FS4A4U	On 20/09/2039	Spot Bond		100.00000	0.00000		100.00000	100.00000		7,150,000,000,000,000.00	71,500,000,000	71,500,000,000.00	
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.61662			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.55905			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.12000	104.93252		9.12000	104.90682			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	100.81666			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRB01U	On 08/12/2019	Spot Bond	100.00000		9.21640		100.00000	9.19408			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		15.99321		100.00000	15.95447			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.35003		100.00000	11.32254			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	101.11873			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.16257			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.21697			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.29244			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	101.32720			0.00	0	30,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.40208			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.98378			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.25195			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000		0.00000	100.62074			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.98065			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	99.94366			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.39911			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.27933			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		9.63541		100.00000	9.61128			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.43708			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.20807			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.02216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.03411			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.04515			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.81666			0.00	0	0.00
HILC20	On 24/06/2015	Spot Bond	100.00000		79.86871		100.00000	100.00000			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.34945			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.26895		101.65135		7.26895	100.53891			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.40950			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.26952		101.66531		8.26952	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.48668			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.71995		101.74424		8.71995	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	101.58098			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.38018			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.57563			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.63027			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.93606			0.00	0	100,000,000.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.64900		10.00000	107.62100			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.00000		102.46489		9.00000	102.43997			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.76148			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.71551			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.03000		108.75088		8.03000	108.72723			8,511,800,000,000.00	1,060,000,000	2,112,500,000.00
HWAY23	On 07/12/2023	Spot Bond	2.09000		128.62813		2.09000	278.21969			0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.09000		131.42953		2.09000	284.27905			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.33000		100.59653		9.33000	100.57120			5,598,000,000,000.00	600,000,000	2,635,200,000.00
HWAY35	On 31/07/2035	Spot Bond	9.34000		100.49387		9.34000	100.46853			0.00	0	50,000,000,000.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		99.45504		100.00000	99.18478			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		25.82731		100.00000	25.76336			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		65.02378		100.00000	64.86276			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		31.07373		100.00000	30.99679			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		22.72343		100.00000	22.66653			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		99.45504		100.00000	99.18478			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		107.64900		10.00000	107.62100			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.74500		117.68717		1.74500	117.68836			0.00	0	72,297,421,600.00
I2038	On 31/01/2038	Spot Bond	1.68500		127.34304		1.70000	126.99975			586,380,000,000.00	348,000,000	02,357,650,800.00
I2046	On 31/03/2046	Spot Bond	1.83500		125.02281		1.83500	125.02381			0.00	0	65,130,987,700.00
I2050	On 31/12/2050	Spot Bond	1.89000		133.38748		1.89000	133.38830			24,935,374,800,000.00	13,193,320,000	23,117,054,600.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.13027			0.00	10,000,000,000	2,500,000,000.00
IBL21	On 15/03/2016	Spot Bond	7.93500		101.67931		7.93500	101.65782			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL22	On 15/03/2018	Spot Bond		7.87000	105.76793		7.87000	105.74574			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.75500	101.43855		7.75500	101.41723			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.99497			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		2.20000	99.66020		2.20000	128.54860			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.24500	103.58605		2.24500	131.68372			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.82733			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.17781			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.99000	101.83421		7.99000	101.81228			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.25423			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.96024			0.00	0	1,000,000,000.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.78752			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.64900		10.00000	107.62100			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.57000	100.22958		8.57000	100.20647			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.97000	94.73880		8.97000	94.71584			0.00	0	2,393,900,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.92778			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.39000	97.05482		8.39000	97.03290			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.02000	101.57119		9.02000	101.54643			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.85958			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.98262			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.90000	100.20632		7.90000	100.18487			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.35000	100.45795		8.35000	100.43525			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.08238			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.73758			0.00	0	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
IBL58	On 13/02/2017	Spot Bond	7.64000	102.42800		7.64000	102.40678			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.31000	103.82455		8.31000	103.80120			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.37000	106.23878		9.37000	106.21191			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.85212			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.09064			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.04715			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	101.06885			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	101.09041			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.22637			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond	2.97500	125.42519		2.97500	125.85972			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00806		100.00000	0.00804			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.23568			0.00	0	400,000,000.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.21022			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.59000	102.40367		8.59000	102.38001			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.55000			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.56815			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.63000	102.64447		9.63000	102.61780			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	102.13623		5.00000	102.12229			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	102.13623		5.00000	102.12229			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.71192		5.00000	100.69818			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	102.13907		5.00000	102.12521			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.10768		4.00000	100.09691			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	101.73399		4.00000	101.72292			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	45.85749		100.00000	45.74392			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW02U	On 30/06/2016	Spot Bond	100.00000		45.72403	100.00000	45.61079				0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		45.72403	100.00000	45.61079				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		102.90734	9.20000	102.88192				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.80746				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.47241	100.00000	7.45431				0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.22862				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.88635				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		14.68958	100.00000	14.65280				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		98.27135	100.00000	97.92287				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		15.49755	100.00000	15.45917				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		16.73028	100.00000	16.68839				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.35348	100.00000	1.35089				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		10.23412	100.00000	10.20877				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		9.26891	100.00000	9.24569				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		11.25598	100.00000	11.22811				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		33.01277	100.00000	32.93102				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		77.33051	100.00000	77.16702				0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		71.99211	100.00000	71.85039				0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		71.15010	100.00000	71.01167				0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		86.69834	100.00000	86.49289				0.00	0	0.00
INA513	On 24/03/2015	Spot Bond	6.30000		100.00000	6.30000	99.89655				0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.30000		99.75894	6.30000	99.65598				0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.30000		99.63884	6.30000	99.53613				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA517	On 21/04/2015	Spot Bond	6.40000		99.51144		6.40000	99.40737			0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.40000		99.26895		6.40000	99.16538			0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.40000		99.14814		6.40000	99.04483			0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.50000		98.89053		6.50000	98.78615			0.00	0	0.00
INA523	On 03/06/2015	Spot Bond	6.50000		98.75140		6.50000	98.64732			0.00	0	0.00
INA524	On 09/06/2015	Spot Bond	6.50000		98.64732		6.50000	98.54345			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.11307			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.87387		103.91954		10.87387	103.31763			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.87387		102.65955		10.87387	102.53591			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.99960			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		103.06871		6.50000	103.05061			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.07124			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	93.39455			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.14063			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.35707			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.64900		10.00000	107.62100			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	102.20629			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.28315			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.86335			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.23030			0.00	0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		100.00000		0.00000	96.87273			0.00	0	0.00
ING298	On 17/09/2015	Spot Bond	100.00000		67.34317		100.00000	67.21915			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INGR04	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	106.16151			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.00000		0.00000	101.11001			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond		100.00000	94.55959		100.00000	94.31525			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.45746			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.64900		10.00000	107.62100			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.46268			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.48150			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.44500	104.56463		8.44500	104.54087			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.65771			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.69713			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	101.72344			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.38361			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.45313			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.19407			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.34000	103.32459		9.34000	103.29854			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.29754			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.56000	102.59931		8.56000	102.57556			0.00	0	1,438,500,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.61985			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.52183			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	99.91208			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00003			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.29000	103.16372		8.29000	103.14077			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	101.51356			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.41602			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.52500	95.70865		3.52500	125.86419			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.65000	140.49967		3.65000	146.10597			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.77686			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.66519			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.54207			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.26019			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	99.91182			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.74500	97.82061		3.74500	106.22887			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.74500	97.73906		3.74500	105.22152			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.29862			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.87476			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.11000	114.88703		10.11000	114.85573			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.48617			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.75000	138.99198		3.75000	138.98585			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond	100.00000	89.24205		100.00000	89.02439			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000	87.74038		100.00000	87.52998			0.00	0	0.00
IVA512	On 19/03/2015	Spot Bond	6.30000	99.91377		6.30000	99.93101			0.00	0	0.00
IVA513	On 26/03/2015	Spot Bond	6.30000	99.96549		6.30000	99.86211			0.00	0	0.00
IVA514	On 02/04/2015	Spot Bond	100.00000	97.59358		100.00000	97.33333		2,000,000,000,000,000.00	20,000,000,000	10,000,000,000.00	
IVA515	On 09/04/2015	Spot Bond	6.30000	99.72460		6.30000	99.62171			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond	6.30000	99.60458		6.30000	99.50195			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond	6.40000	99.47673		6.40000	99.37273			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond	6.40000	99.23440		6.40000	99.13091			0.00	0	0.00

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		98.97768		6.50000	98.87312			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond	6.50000		98.85571		6.50000	98.75140			0.00	0	0.00
IVA523	On 04/06/2015	Spot Bond	6.50000		0.00000		6.50000	98.62999			0.00	0	0.00
IVA524	On 11/06/2015	Spot Bond	6.50000		98.61267		6.50000	98.50887			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	101.45666			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.64900		10.00000	107.62100			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.32758			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.54628			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.60664			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.62804			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.43847			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.48371			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.49326			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.51235			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.42642			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.34086			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.11930			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.07756			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.71799			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.48267			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.47794			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.67469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.37732			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.14400			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.00402			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.07169			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.86131			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	99.85752			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.85752			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.91000	103.03288		8.91000	103.00808			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	13.53609		100.00000	13.50580			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	11.63205		100.00000	11.60325			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.23953			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.01000	103.11612		9.01000	103.09101			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.14074			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.71842			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.13713			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	103.26389			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.09819			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.21592			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.09000	103.25417		7.09000	103.23441			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.00661			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.62087			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.43820			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.06247			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.83970			0.00	0	0.00

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	100.89522			0.00	0	0.00
IVC054		On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.40876			0.00	0	0.00
JAS01		On 31/01/2018	Spot Bond	0.00000	100.00000		0.00000	101.33798			0.00	0	0.00
JDG01		On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.13796			0.00	0	0.00
JDG03		On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.23626			0.00	0	0.00
JDG03U		On 21/02/2016	Spot Bond	100.00000	55.33821		100.00000	55.19964			0.00	0	0.00
JDG04		On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.85502			0.00	0	0.00
KAP001		On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.21483			0.00	0	0.00
KAP002		On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.22261			0.00	0	0.00
KAP003		On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.37521			0.00	0	0.00
KCF03U		On 30/10/2015	Spot Bond	100.00000	58.39010		100.00000	58.24550			0.00	0	0.00
KSB007		On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.48650			0.00	0	0.00
KSB008		On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.26814			0.00	0	0.00
KW01		On 31/10/2027	Spot Bond	8.28000	145.71357		8.28000	145.68091			0.00	0	0.00
LBK02		On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94789			0.00	0	0.00
LBK03		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00197			0.00	0	0.00
LBK05		On 28/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.04713			0.00	0	0.00
LBK06		On 06/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.48951			0.00	0	0.00
LBK07		On 16/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.02902			0.00	0	0.00
LBK08		On 30/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.82506			0.00	0	0.00
LBK11		On 28/11/2019	Spot Bond	9.97000	101.77173		9.97000	101.74438			0.00	0	0.00
LBK12U		On 25/02/2020	Spot Bond	9.71000	100.70970		9.71000	100.68333			0.00	0	0.00
LEW01		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.03985			0.00	0	0.00



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	8.65000	98.73506		8.65000	98.71197			0.00	0	3,512,100,000.00
LGL03	On 03/04/2018	Spot Bond	8.72000	77.22843		8.72000	100.76189			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.64000	98.98186		9.64000	98.95612			0.00	0	651,100,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.26002			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.30150			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.61000	103.68164		9.61000	103.65491			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.32803			0.00	650,000,000	325,000,000.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.77513			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.66520			0.00	0	9,500,000,000.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.69030			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.73990			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.29587			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.72055			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.13228			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.44271			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.14841			0.00	0	0.00
MAQ068	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.64204			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.35813			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.36084			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.77894			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.33777			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.97119			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.62591			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.95114			0.00	0	0.00

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	100.44805			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.76741			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.22849			0.00	0	300,000,000.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.32614			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.84061			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.81394			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.83223			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.26489			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	51.44897		100.00000	51.32433			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	99.45504		100.00000	99.72678			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	23.47276		100.00000	23.41463			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	17.53487		100.00000	17.49145			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	17.63010		100.00000	17.58644			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond		100.00000	16.92223		100.00000	16.87986			0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond		100.00000	22.89500		100.00000	22.83767			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.57000	105.50370		8.57000	105.47939			0.00	0	556,800,000.00
MBSA02	On 15/04/2019	Spot Bond		8.59000	104.96517		8.59000	104.94092			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.97315			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	103.49721			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.61917			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	101.68973			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.80500	105.12057		7.80500	105.09846			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.56000	104.46543		8.56000	104.44125			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB5	On 05/01/2022	Spot Bond	9.26500	105.82046		9.26500	105.79399			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.05346			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.05545			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.32000	103.33644		9.32000	103.46428			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.26000	100.74331		7.26000	100.72394			508,200,000,000.00	70,000,000	2,540,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.51436			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.73000	102.83673		8.73000	102.81259			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.12378			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.14000	106.51477		9.14000	104.35245			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.00000		0.00000	100.48641			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	21.69587		100.00000	21.64331			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.59463			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.43000	102.74464		8.43000	102.72134			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.21000	102.43400		7.21000	102.41420			0.00	0	20,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.42000	105.45241		8.42000	105.42839			0.00	0	1,040,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	7.02775		100.89771	7.01001			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.11875		100.61875	7.10083			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	96.31661			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.77537			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.84176			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	1.01454		100.00000	1.01199			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	1.01454		100.00000	1.01199			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.73500	100.22164		8.73500	100.19797			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.66500	100.14876		7.66500	100.12796			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	8.84000	103.18738		8.84000	103.16273			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	8.59000	103.76296		8.59000	103.73924			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	9.07000	104.12705		9.07000	104.10195			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.55341			0.00	0	20,000,000.00
NBK14A		On 26/06/2021	Spot Bond	8.95000	103.83598		8.95000	103.82315			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.57836			0.00	0	0.00
NBK15A		On 11/02/2022	Spot Bond	9.19000	98.97006		9.19000	98.92626			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.66478			0.00	0	0.00
NBK16A		On 12/02/2025	Spot Bond	9.88000	98.28609		9.88000	98.25991			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.25840			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.57470			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.91448			0.00	0	0.00
NBK19B		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.69928			0.00	0	1,000,000,000.00
NBK20B		On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	99.95943			0.00	0	0.00
NBK21B		On 10/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.80211			0.00	0	0.00
NBK22B		On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.79385			0.00	0	0.00
NBK23B		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.81498			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK24B	On 11/02/2022	Spot Bond	0.00000	100.00000	0.00000	100.80797				0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000	100.00000	0.00000	100.87291				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.08000	101.81874	7.08000	101.79964				0.00	0	766,800,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.79462				0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.59000	110.64962	8.59000	110.62434				0.00	0	1,440,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.45500	38.50691	10.45500	38.49642				0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.01000	104.31910	7.01000	104.29915				0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.40476				0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	101.43499				0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.54500	101.73770	7.54500	101.71723				0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.99994				0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.86194				0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.68669				0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.50806				0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.46115				0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	95.34332				0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.43784				0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.19724				0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.14087				0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	91.76447				0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.55252				0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.77302				0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.05802				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.05484				0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	102.28126				0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.05287				0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.05685				0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.05681				0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.04311				0.00	0	500,000,000.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.06532				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.62500	107.93304	9.62500	106.22034				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.06493				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.66000	106.69022	9.66000	105.16647				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.06532				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.05883				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.05994				0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.06595				0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.06674				0.00	0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.41409				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.80000	101.43332	7.80000	101.41244				0.00	0	60,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	101.36477				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	99.19430				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.77000	107.47985	9.77000	109.03319				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	103.28147				0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000	0.00000	101.64564				0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000	100.00000	0.00000	101.62077				0.00	0	0.00

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	101.38512			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		9.44500	122.11815		9.44500	122.08702			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	100.72177			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.64900		10.00000	107.62100			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.24000	169.31236		2.24000	169.31184			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond		2.60500	95.67087		2.60500	138.16344			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond		3.45000	184.83352		3.45000	184.82450			0.00	0	0.00
NILB13	On 31/01/2025	Spot Bond		2.00000	114.72891		2.00000	114.72680			16,000,000,000,000.00	8,000,000,000	8,000,000,000.00
NILB14	On 31/03/2028	Spot Bond		2.60000	158.10092		2.60000	157.98612			7,800,000,000,000.00	3,000,000,000	3,000,000,000.00
NMP20N	On 24/07/2020	Spot Bond		8.37000	105.65267		8.37000	105.62874			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		9.00000	106.74946		9.00000	106.72278			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.57123			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.58781			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.00000		0.00000	100.54091			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.55991			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	100.54853			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.20000	106.73729		9.20000	108.33131			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.55997			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.57128			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond		0.00000	100.00000		0.00000	100.56370			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.40000	106.72531		9.40000	106.69745			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.58653			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.00000		0.00000	100.57886			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.58266			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.72249			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.67646			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.59402			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.31500		116.08537		8.31500	116.05939			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.04000		122.22871		9.04000	122.19886			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.13500		173.24978		2.13500	173.24974			640,500,000,000.00	300,000,000	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.83000		121.80054		9.83000	121.76844			0.00	0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.56503			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.38920			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.02630			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.31115			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.50546			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.58267			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.62458			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.89445		100.00000	16.85214			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		63.58201		100.00000	63.42456			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.10000		104.65456		7.10000	104.63450			0.00	0	7,060,517,700.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000		0.00000	100.51313			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.52000		101.31475		9.52000	101.95861			0.00	0	0.00
OML04	On 19/03/2025	Spot Bond	100.00000		8.52599		100.00000	8.50533			0.00	0	53,700,000,000.00
OML05	On 19/03/2025	Spot Bond	8.00000		112.07888		8.00000	112.05499			14,320,000,000,000.00	1,790,000,000	42,500,000,000.00
OML06	On 19/03/2027	Spot Bond	8.00000		117.81197		8.00000	117.78687			25,600,000,000,000.00	3,200,000,000	40,900,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OML07	On 19/03/2030	Spot Bond	8.00000	125.68286		8.00000	125.65607			78,400,000,000,000.00	9,800,000,000	78,800,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	37.33116		100.00000	37.23768			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.04000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.70881			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.64900		10.00000	107.62100			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.74306			0.00	0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.41568			0.00	0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.34102			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00413			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.98809			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.21598			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.24000	104.38136		9.24000	105.10859			0.00	0	3,420,000,000.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.08612			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.11601			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.12946			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.15934			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.28776			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.31761			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.17616			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.70000	44.40588		7.70000	44.39667			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.11000	103.71182		6.11000	103.69495			39,352,064,778,000.00	6,440,599,800	03,060,599,800.00
R158P	On 15/09/2015	Spot Bond	6.33500	97.05221		6.33500	97.03586			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.37000	110.21714		6.43500	110.10192			109,878,985,034,000.00	17,249,448,200	35,159,648,200.00
R159P	On 15/09/2016	Spot Bond	6.26500	91.29954		6.26500	91.28423			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 21/12/2026	Spot Bond		7.77000	123.44019		7.88000	122.46584			2,421,434,953,057,000.00	85,641,564,100	55,443,869,400.00
R187P	On 21/12/2026	Spot Bond		7.62000	41.54870		7.62000	41.54017			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		7.54000	38.93546		7.54000	38.92754			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.76000	284.82121		1.73000	285.43372			7,520,480,000,000.00	4,273,000,000	21,220,922,300.00
R202	On 07/12/2033	Spot Bond		1.72000	235.50388		1.72000	235.50648			86,000,000,000.00	50,000,000	73,421,004,600.00
R2023	On 28/02/2023	Spot Bond		7.52000	101.85324		7.67000	100.94556			2,460,859,201,552,000.00	27,241,915,100	34,145,365,100.00
R203	On 15/09/2017	Spot Bond		6.78000	103.49756		6.87000	103.27266			9,931,816,525,998,000.00	64,869,694,100	45,213,032,600.00
R2030	On 31/01/2030	Spot Bond		8.16000	99.76965		8.26000	98.90856			5,997,877,886,352,000.00	35,034,054,700	91,011,896,100.00
R2032	On 31/03/2032	Spot Bond		8.29500	99.43821		8.38500	98.61027			278,442,549,367,500.00	33,567,516,500	3,248,299,800.00
R2037	On 31/01/2037	Spot Bond		8.39500	102.24661		8.47500	101.42664			3,373,753,748,037,500.00	93,061,792,500	60,660,491,400.00
R204	On 21/12/2018	Spot Bond		7.04500	105.12248		7.14000	104.78887			9,177,242,905,475,000.00	2,660,455,000	48,377,372,000.00
R2044	On 31/01/2044	Spot Bond		8.43000	104.68408		8.51500	103.72542			946,058,724,306,000.00	12,225,234,200	7,327,575,800.00
R2048	On 28/02/2048	Spot Bond		8.41000	104.33514		8.49500	103.34496			2,042,797,724,534,000.00	42,901,037,400	19,998,461,500.00
R207	On 15/01/2020	Spot Bond		7.19000	101.58736		7.32000	101.04688			2,715,855,382,509,000.00	68,547,341,100	30,115,942,800.00
R208	On 31/03/2021	Spot Bond		7.31000	97.18451		7.44000	96.55376			2,728,350,989,645,000.00	73,235,429,500	53,883,477,900.00
R209	On 31/03/2036	Spot Bond		8.34000	79.32129		8.43000	78.56351			1,864,627,332,792,000.00	23,576,418,800	70,843,830,800.00
R210	On 31/03/2028	Spot Bond		1.75000	173.06371		1.75000	173.06546			17,664,880,275,000.00	10,094,217,300	37,900,375,100.00
R211	On 31/01/2017	Spot Bond		1.50000	130.18178		1.50000	130.18398			0.00	0	31,338,084,000.00
R212	On 31/01/2022	Spot Bond		1.67500	136.44316		1.67500	136.44481			8,877,332,500,000.00	5,299,900,000	61,889,083,900.00
R213	On 28/02/2031	Spot Bond		8.21000	89.79957		8.30500	89.01218			3,962,259,031,175,000.00	82,613,767,500	53,526,348,500.00
R214	On 28/02/2041	Spot Bond		8.36500	80.78311		8.45000	80.01904			2,716,075,005,035,000.00	24,695,159,000	2,583,334,700.00
R228C	On 15/09/2015	Spot Bond		6.33500	97.05221		6.33500	97.03586			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.25500	94.16840		6.25500	94.15264			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R230C	On 15/09/2016	Spot Bond	6.26500	91.29954		6.26500	91.28423			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.40500	98.46225		6.40500	98.44524			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.27500	95.50421		6.27500	95.48800			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.25500	92.62127		6.25500	92.60560			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.31500	89.72129		6.31500	89.70597			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.84500	85.97911		6.84500	85.96322			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.89500	83.02364		6.89500	83.00818			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.14500	79.63033		7.14500	79.61498			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.12500	76.93928		7.12500	76.92448			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.10500	74.35353		7.10500	74.33927			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.09500	71.83565		7.09500	71.82189			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.28000	68.72787		7.28000	68.71437			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.26000	66.38760		7.26000	66.37459			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.36000	63.67737		7.36000	63.66473			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.33000	61.53720		7.33000	61.52503			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.30000	59.48619		7.30000	59.47447			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.27000	57.52020		7.27000	57.50892			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.23000	55.67959		7.23000	55.66873			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.19000	53.91873		7.19000	53.90827			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.82000	49.20647		7.82000	49.19610			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.78000	47.53287		7.78000	47.52291			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.74000	45.93392		7.74000	45.92434			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.70000	44.40588		7.70000	44.39667			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.66000	42.94525		7.66000	42.93638			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R350C	On 21/12/2026	Spot Bond		7.62000	41.54870		7.62000	41.54017			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.58000	40.21309		7.58000	40.20488			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.54000	38.93546		7.54000	38.92754			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.59856			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.92216			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	104.10828			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	102.85140			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.31138			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	22.29392		100.00000	22.23809			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	15.53602		100.00000	15.49755			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	28.74584		100.00000	28.67619			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond		100.00000	61.37131		100.00000	61.21763			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond		100.00000	28.38614		100.00000	28.31737			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond		100.00000	21.45967		100.00000	21.40434			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond		100.00000	7.73406		100.00000	7.71007			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond		100.00000	13.21937		100.00000	13.18528			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond		100.00000	11.30338		100.00000	11.27423			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond		100.00000	9.43687		100.00000	9.41254			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.73170			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.25519			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.28677			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.51199			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.53789			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.98296			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.26560			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.50550			0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.44247			0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000	16.38868		100.00000	16.34898			0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000	11.49667		100.00000	11.46882			0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000	9.52513		100.00000	9.50205			0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000	8.80160		100.00000	8.78028			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.82954			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.43159			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.99134			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.29437			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.42758			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.44053			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.30452			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.80836			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.30907			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	84.58884			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	83.47212			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	89.81699			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.71640			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.88410			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	81.36010			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	93.54753			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		103.55200		12.35000	103.51772			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		15.04923		100.00000	15.01155			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.48735			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		5.83080		100.00000	5.81652			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		25.32008		100.00000	25.25738			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		58.32994		100.00000	58.18388			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.56460		100.00000	14.54675			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		31.15858		100.00000	31.08056			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	105.63073			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	79.18188			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.74000		109.90924		8.74000	109.88342			0.00	0	795,700,000.00
RW23	On 10/12/2023	Spot Bond	8.92000		106.21423		8.92000	106.18877			0.00	0	20,100,000,000.00
RW28	On 10/12/2028	Spot Bond	9.53500		90.65176		9.53500	108.24081		533,006,500,000,000.00	55,900,000,000	55,900,000,000.00	
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.46455			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.63500		108.46649		7.63500	108.44405			0.00	0	1,260,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		107.64900		10.00000	107.62100			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.54204			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.92000		104.70953		8.92000	104.68443			0.00	0	100,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	102.16724			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.33406			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	100.12893			0.00	2,000,000,000	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
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.30366			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.28108			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	100.55346			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000		0.00000	101.39663			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.01000		103.60128		7.01000	103.58161			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.64000		103.16908		8.64000	103.14511			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.60000		102.99696		7.60000	102.97627			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		102.82572		7.96000	102.80412			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.36000		103.11144		7.36000	103.09136			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.27000		100.15394		8.27000	100.13189			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.50500		103.04225		7.50500	103.02180			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.79500		102.90414		7.79500	102.88295			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.14365			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.69169			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.92000		102.22699		7.92000	102.20541			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.60698			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.99970			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.19679			0.00	0	1,800,000,000.00
SBS19	On 23/06/2021	Spot Bond	8.91000		108.50463		8.91000	108.47865			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.78000		105.36483		9.78000	105.33704			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.80314			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.63791			0.00	0	1,500,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.75903			0.00	0	15,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	102.77884			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS25		On 24/05/2019	Spot Bond	8.72000	103.43413		8.72000	103.40974			0.00	0	692,800,000.00
SBS26U		On 28/02/2017	Spot Bond	100.00000	20.84414		100.00000	20.79750			0.00	0	0.00
SBS27		On 20/02/2024	Spot Bond	9.21000	106.39054		9.21000	106.36409			0.00	0	2,500,000,000.00
SBS28		On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.89840			0.00	0	1,000,000,000.00
SBS29		On 12/06/2019	Spot Bond	8.72000	102.30820		8.72000	102.28421			0.00	0	0.00
SBS3		On 25/05/2026	Spot Bond	9.79000	92.01581		9.79000	91.99152			0.00	0	0.00
SBS30		On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.68573			0.00	0	0.00
SBS31		On 27/06/2027	Spot Bond	9.53000	104.53186		9.53000	104.50513			0.00	0	0.00
SBS32		On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.07224			0.00	0	0.00
SBS33		On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.07438			0.00	0	0.00
SBS34		On 19/09/2024	Spot Bond	9.68000	102.70317		9.68000	102.67678			0.00	0	1,500,000,000.00
SBS35		On 29/01/2018	Spot Bond	0.00000	100.00000		0.00000	101.06878			0.00	0	0.00
SBS36		On 29/01/2020	Spot Bond	0.00000	100.00000		0.00000	101.09759			0.00	0	0.00
SBS37		On 29/01/2020	Spot Bond	8.72000	98.27544		8.72000	98.25227			0.00	0	0.00
SBS38		On 29/01/2025	Spot Bond	9.80000	96.91145		9.80000	96.88584			0.00	0	0.00
SBS39		On 29/01/2030	Spot Bond	10.35500	96.58482		10.35500	96.55789			0.00	0	0.00
SBS4		On 16/11/2021	Spot Bond	9.14000	100.37474		9.14000	100.34997			0.00	0	133,500,000.00
SBS9		On 07/07/2016	Spot Bond	7.43500	107.18943		7.43500	107.16783			0.00	0	600,000,000.00
SBSI11		On 07/12/2023	Spot Bond	2.34000	126.37233		2.34000	273.33859			0.00	0	0.00
SBSI12		On 31/01/2017	Spot Bond	2.14500	101.00043		2.14500	128.67613			257,400,000,000.00	120,000,000	420,000,000.00
SCM10U		On 15/09/2017	Spot Bond	100.00000	21.90587		100.00000	21.85280			0.00	0	0.00
SF2A2U		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU		On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.38153				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		21.43435	100.00000	21.38242				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		165.14444	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.77000		113.42779	2.77000	127.23641				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		103.06871	6.50000	103.05061				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.28410				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.85967				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.44107				0.00	0	1,000,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.90000		101.71771	8.90000	101.69339				0.00	0	287,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.97382				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.69423				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		22.78048	100.00000	22.72343				0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.64900	10.00000	107.62100				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.23368				0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		88.24428	100.00000	88.03616				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.19702				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		40.45536	100.00000	40.35518				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		33.51492	100.00000	33.43193				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		29.13686	100.00000	29.06551				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.21000		102.42943	9.21000	102.40436				0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.43555				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.89360			0.00	0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.62653			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.68500		103.51558		7.68500	103.49401			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.74000		100.63963		8.74000	100.73491			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.27000		100.15394		8.27000	100.13189			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.58298			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.69311			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.02317			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.55588			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.57086			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.46345			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.97000		104.21055		7.97000	104.18817			0.00	0	900,000,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.30891			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.57700			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.39002			0.00	0	200,000,000.00
SSA06	On 16/04/2020	Spot Bond	8.99000		99.79363		8.99000	99.76953		1,317,934,000,000.00	146,600,000	146,600,000	586,600,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.46962			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.93638			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.23533			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.93000		89.88967		8.93000	89.86809			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.93000		89.88967		8.93000	89.86809			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.68000		95.81480		8.68000	95.79231			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.02571			0.00	0	0.00

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	7.75000	101.30508		7.75000	101.28415			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.49500	109.69503		2.49500	110.11223			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.39000	100.79205		8.39000	100.76929			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.51898			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.88000	106.90451		9.88000	106.87619			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.41851			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.14500	75.85130		10.14500	75.83091			0.00	0	2,500,000,000.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.31970			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.34613			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.95834			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.50362			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.89722			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.57221			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	100.06003			0.00	0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.13079			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.35234			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.35412			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.24659			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.08858			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.05011			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.00351			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.95259			0.00	0	0.00

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	98.82526			0.00	0	0.00
SY1230	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	98.63635			0.00	0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000		100.00000		0.00000	98.61415			0.00	0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000		100.00000		0.00000	98.49820			0.00	0	0.00
SY1233	On 22/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.48214			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.57000		102.74289		6.57000	102.72465			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.53000		103.05216		8.53000	103.02852			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		58.32112		100.00000	58.17508			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.21216			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.94222			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.42071			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.05150			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.05431			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.58251			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	98.66079			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.00149			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.03744			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.68500		102.58118		7.68500	102.55981			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.28207			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.31620			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.38867		7.83000	101.36716			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.26330			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.30596			0.00	0	0.00

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	101.37080			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.26330			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.30596			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	84.93883			7.16000	101.25149			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.38953			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.38270			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.54625			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.52412			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.19130			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.11511			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.26160			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.31620			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	101.54613			8.73000	101.52216			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.98367			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.30596			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.61000	97.23105			8.61000	100.26658			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.79975			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.32205			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.39294			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.37418			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.38384			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.54285			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.53605			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.49365			0.00	0	0.00

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	102.07276			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.07953			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.06761			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.55962			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.57834			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.92000		101.39531		8.92000	101.64268			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.56711			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.59331			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.83000		99.67681		8.83000	99.65302			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.84572			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.89063			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	8.94000		95.19612		8.94000	98.64149			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.62694			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.62694			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.94108			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.68662			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.68662			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.03060			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.92752			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.92752			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.39195			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.32378			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.78911		101.06155	6.77214			0.00	0	0.00

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	101.53660			0.00	0	1,847,565,300.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.29802			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.75255			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.29802			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.31519			0.00	0	400,000,000.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.32378			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.28772			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.31519			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.40959			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.40959			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.40959			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.54684			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.58113			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.53826			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.22334			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	102.26609			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.24899			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	6.66000	105.25858		6.66000	105.23951			0.00	0	1,094,500,000.00
TL20	On 22/02/2020	Spot Bond	9.27000	88.00839		9.27000	87.95562			0.00	0	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
TL20/R207	On 25/11/2020	Spot Bond	10.00000		107.64900	10.00000	107.62100				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.83000		106.63324	7.83000	106.61062				0.00	0	30,360,100,000.00
TN20	On 17/09/2020	Spot Bond	9.09000		106.17790	9.09000	106.15225				0.00	0	19,305,850,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.09443	100.00000	1.09172				0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.37500		112.39375	9.37500	112.36530				0.00	0	11,200,000,000.00
TN25	On 19/08/2025	Spot Bond	9.59000		100.26502	9.59000	100.23909				0.00	0	16,630,000,000.00
TN27	On 14/11/2027	Spot Bond	9.63000		97.90304	9.63000	97.87761			5,778,000,000,000.00	600,000,000	10,389,956,000.00	
TN30	On 09/10/2030	Spot Bond	9.96000		109.00318	9.96000	108.97408				0.00	0	3,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.36000		108.37077	10.36000	108.34070				0.00	0	2,500,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.25923				0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000	0.00000	100.60464				0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000	0.00000	100.72745				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000	0.00000	100.74553				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000	0.00000	100.74736				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000	0.00000	100.83638				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.02087				0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000	0.00000	100.74647				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.51848				0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.64900	10.00000	107.62100				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.55675				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.58830				0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.33958				0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.00000	0.00000	101.42655				0.00	0	1,100,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR30	On 31/12/2099	Spot Bond	10.00000		99.81278		10.00000	99.78606			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		99.81744		9.75000	99.79139			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		9.82088		100.00000	9.79556			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.13631			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.14435			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.14879			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.14968			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.17440			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.22802			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		12.98647		100.00000	12.95396			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.81774			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.56500			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.81684			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	98.55879			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	97.98915			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		100.00000		0.00000	97.76920			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	97.48985			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	97.19822			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		100.00000		0.00000	96.92697			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.23162			0.00	0	12,900,000,000.00
TSP177	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.08440			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.86875			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		100.00000		0.00000	95.40612			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP180	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	95.05639			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	94.40744			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.37119			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond		0.00000	100.00000		0.00000	94.19694			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond		0.00000	100.00000		0.00000	93.81843			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond		0.00000	100.00000		0.00000	93.47819			0.00	0	0.00
TSP186	On 17/03/2016	Spot Bond		100.00000	50.57297		100.00000	50.47702			0.00	0	12,100,000,000.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	13.99229		100.00000	13.95726			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond		100.00000	95.80052		100.00000	95.54974			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond		100.00000	98.64865		100.00000	98.91599			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.24178			0.00	6,400,000,000	1,600,000,000.00
TWC080	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.21562			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.12623			0.00	400,000,000	100,000,000.00
TWC082	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.08764			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.91288			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.73980			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.71233			0.00	0	0.00
TWC086	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.47217			0.00	4,400,000,000	1,100,000,000.00
TWC087	On 02/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.44863			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.36466			0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.49658			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.22493			0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.45548			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UG21	On 02/03/2021	Spot Bond	8.84000	109.08186		8.84000	109.05623			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000	7.63110		100.00000	7.61566			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000	7.45496		100.00000	7.43988			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.93148			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.09653			0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000	68.99811		100.00000	68.86792			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.86063			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.88785			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.88905			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.86717			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.86347			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000	7.16485		100.00000	7.15035			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000	6.98871		100.00000	6.97457			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00020		100.00000	0.00020			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.82500	110.26898		6.82500	110.24853			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.94000	234.96670		1.94000	234.96781			0.00	0	1,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.43000	103.31695		6.43000	103.29896			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.37000	106.09274		7.37000	106.07154			0.00	0	5,000,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.69500	107.45414		7.69500	107.43174			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.94500	107.27308		7.94500	107.25000			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.98000	107.76436		7.98000	107.74107			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.06000	98.39898		6.06000	98.38291			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z020	On 19/10/2015	Spot Bond	5.99000	96.68364		5.99000	96.66796			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.06000	98.38291		6.06000	98.36684			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.08500	73.01818		7.08500	73.00414			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	67.11269		100.00000	66.98536			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	35.52359		100.00000	35.45619			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>1.27e+017</b>	<b>14,596,540,000</b>	<b>4917653610000.00</b>
<b>Grand Total:</b>										<b>1.27e+017</b>	<b>14,596,651,106</b>	<b>4917657523983.00</b>