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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 31/03/2015

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 31/03/2015	Any day expiry		12.16500	12.16500		12.13420	12.13420		15.56	243,300,000.00	20,000	0.00
\$ / R	On 01/04/2015	Any day expiry		12.12500	12.12500		12.13420	12.13420		15.82	1,416,244.00	116	1,090.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	0.00000	0.00000	0.04170	0.00004	0.000	23.18	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	9.68900	0.00969	35.34630	0.03535	9.689	18.10	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.39	Call	1.61790	0.00162	11.72600	0.01173	1.618	21.92	0.00	0	5,000.00
\$ / R	On 02/04/2015	Any day expiry		12.12500	12.12500		12.13410	12.13410		18.52	0.00	0	0.00
\$ / R	On 02/04/2015	Any day expiry	11.81	Call	320.03790	0.32004	335.63130	0.33563	320.038	22.68	0.00	0	2,500.00
\$ / R	On 07/04/2015	Any day expiry		12.13310	12.13310		12.14160	12.14160		17.73	122,290,000.00	10,000	10,000.00
\$ / R	On 07/04/2015	Any day expiry	12.00	Call	197.97010	0.19797	209.27460	0.20927	197.970	17.98	0.00	0	10,000.00
\$ / R	On 08/04/2015	Any day expiry		12.13370	12.13370		12.14310	12.14310		17.53	0.00	0	0.00
\$ / R	On 08/04/2015	Any day expiry	11.80	Call	356.71560	0.35672	367.31240	0.36731	356.716	17.68	0.00	0	10,000.00
\$ / R	On 08/04/2015	Any day expiry	12.15	Call	117.74070	0.11774	128.85680	0.12886	117.741	17.53	0.00	0	10,000.00
\$ / R	On 09/04/2015	Any day expiry		12.13440	12.13440		12.14460	12.14460		17.35	61,105.00	5	15.00
\$ / R	On 14/04/2015	Any day expiry		12.13940	12.13940		12.24100	12.24100		16.32	0.00	0	0.00
\$ / R	On 14/04/2015	Any day expiry	12.24	Put	216.13980	0.21614	0.00000	0.00000	216.140	16.89	0.00	0	500.00
\$ / R	On 28/04/2015	Any day expiry		12.17220	12.17220		12.18500	12.18500		15.44	73,588.20	6	4,905.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	1.11150	0.00111	1.11990	0.00112	1.112	17.30	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	4.30450	0.00430	4.48250	0.00448	4.304	15.82	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	299.00640	0.29901	309.09490	0.30909	299.006	15.07	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	0.36240	0.00036	0.45530	0.00046	0.362	26.24	0.00	0	300.00
\$ / R	On 29/04/2015	Any day expiry			12.17460	12.17460	12.47100	12.47100		15.42	0.00	0	0.00
\$ / R	On 29/04/2015	Any day expiry	12.47	Put	411.84030	0.41184	0.00000	0.00000	411.840	16.98	337,200.00	1,000	500.00
\$ / R	On 13/05/2015	Any day expiry			12.20430	12.20430	12.21590	12.21590		15.50	0.00	0	6,224.00
\$ / R	On 15/05/2015	Any day expiry			12.20830	12.20830	12.21990	12.21990		15.54	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry			12.23240	12.23240	12.24400	12.24400		15.58	0.00	0	1,389.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	4.57970	0.00458	4.29790	0.00430	4.580	15.09	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	6.44040	0.00644	6.02740	0.00603	6.440	14.50	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	12.72510	0.01273	11.92360	0.01192	12.725	14.04	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	476.52710	0.47653	483.20360	0.48320	476.527	14.69	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	309.55730	0.30956	314.37250	0.31437	309.557	15.48	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	11.04250	0.01104	11.57820	0.01158	11.043	28.81	0.00	0	300.00
\$ / R	On 03/06/2015	Any day expiry			12.24640	12.24640	12.25810	12.25810		15.58	0.00	0	0.00
\$ / R	On 03/06/2015	Any day expiry	12.30	Call	296.88320	0.29688	300.82480	0.30082	296.883	15.76	0.00	0	10,000.00
\$ / R	On 09/06/2015	Any day expiry			12.25870	12.25870	12.27050	12.27050		15.55	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			12.26490	12.26490	12.27680	12.27680		15.60	998,510,038.80	81,412	1,175,199.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	6.75990	0.00676	6.24010	0.00624	6.760	15.04	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	7.06690	0.00707	6.52090	0.00652	7.067	14.96	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	7.89810	0.00790	7.28150	0.00728	7.898	14.78	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	11.80820	0.01181	10.86060	0.01086	11.808	14.13	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	12.34990	0.01235	11.35660	0.01136	12.350	14.05	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	37.99150	0.03799	35.67660	0.03568	37.992	13.97	0.00	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	840.55450	0.84055	849.47720	0.84948	840.554	14.01	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	823.75710	0.82376	832.57160	0.83257	823.757	14.02	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	58.85710	0.05886	55.77160	0.05577	58.857	14.02	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	741.93380	0.74193	750.18000	0.75018	741.934	14.05	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	702.46960	0.70247	710.41390	0.71041	702.470	14.07	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Put	87.56960	0.08757	83.61390	0.08361	87.570	14.07	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	208.41730	0.20842	200.89470	0.20089	208.417	14.96	0.00	0	36,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	217.26800	0.21727	209.67700	0.20968	217.268	15.01	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.20	Put	306.16000	0.30616	298.11380	0.29811	306.160	15.47	1,530,800.00	5,000	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	328.33780	0.32834	331.03990	0.33104	328.338	15.77	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	258.21680	0.25822	260.49970	0.26050	258.217	16.47	0.00	0	30,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	493.31680	0.49332	483.69970	0.48370	493.317	16.47	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	240.28960	0.24029	242.48720	0.24249	240.290	16.68	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	220.99410	0.22099	223.11310	0.22311	220.994	16.92	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	143.81530	0.14382	145.42600	0.14543	143.815	18.24	0.00	0	37,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Put	878.91530	0.87892	868.62600	0.86863	878.915	18.24	0.00	0	501.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	113.11600	0.11312	114.57450	0.11457	113.116	19.06	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Call	109.56330	0.10956	111.00450	0.11100	109.563	19.18	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Put	1,094.66330	1.09466	1,084.20450	1.08420	1,094.663	19.18	0.00	0	201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	88.15080	0.08815	89.49580	0.08950	88.151	19.96	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	84.67520	0.08468	86.00750	0.08601	84.675	20.11	0.00	0	51,500.00
\$ / R	On 26/06/2015	Any day expiry			12.29360	12.29360	12.30570	12.30570		15.70	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	10.98010	0.01098	10.04510	0.01005	10.980	14.54	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	25.60600	0.02561	23.52710	0.02353	25.606	13.76	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	313.95830	0.31396	315.78360	0.31578	313.958	16.25	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	30.32430	0.03032	31.03380	0.03103	30.324	29.50	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.30180	12.30180	12.31400	12.31400		15.66	8,193,739.00	662	7,712.00
\$ / R	On 29/07/2015	Any day expiry			12.36330	12.36330	12.37600	12.37600		15.91	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	20.23910	0.02024	19.43330	0.01943	20.239	14.39	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	41.07820	0.04108	37.65480	0.03765	41.078	13.74	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	334.52000	0.33452	336.47290	0.33647	334.520	17.04	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	57.90240	0.05790	58.27370	0.05827	57.902	29.48	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.42500	12.42500	12.43800	12.43800		16.18	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	28.26910	0.02827	26.53090	0.02653	28.269	14.26	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	54.39830	0.05440	51.25620	0.05126	54.398	13.76	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	342.05650	0.34206	344.04710	0.34405	342.057	17.74	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	73.96120	0.07396	75.19470	0.07519	73.961	29.15	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.45480	12.45480	12.46800	12.46800		16.13	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.46330	12.46330	12.47650	12.47650		16.12	169,463,490.10	13,597	90,722.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	21.77580	0.02178	20.71350	0.02071	21.776	14.59	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,886.74200	1.88674	1,898.81490	1.89881	1,886.742	14.53	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	45.97590	0.04598	44.06640	0.04407	45.976	13.96	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,510.87180	1.51087	1,522.11100	1.52211	1,510.872	13.93	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	47.57180	0.04757	45.61100	0.04561	47.572	13.93	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,356.52420	1.35652	1,367.29290	1.36729	1,356.524	13.68	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	66.41000	0.06641	63.88800	0.06389	66.410	13.63	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	80.87240	0.08087	75.87360	0.07587	80.872	13.72	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	123.25770	0.12326	117.49040	0.11749	123.258	13.94	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	132.80600	0.13281	126.91490	0.12691	132.806	13.98	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,011.36250	1.01136	1,018.50360	1.01850	1,011.363	14.04	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	153.40140	0.15340	147.29000	0.14729	153.401	14.06	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	752.80610	0.75281	755.97260	0.75597	752.806	14.75	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	289.50610	0.28951	279.47260	0.27947	289.506	14.75	2,895,061.00	10,000	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	711.19300	0.71119	714.09100	0.71409	711.193	14.99	7,111,930.00	10,000	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	686.40020	0.68640	689.15520	0.68916	686.400	15.14	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	639.53240	0.63953	642.05640	0.64206	639.532	15.45	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	529.56470	0.52956	531.94210	0.53194	529.565	16.27	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	363.62850	0.36363	365.45010	0.36545	363.628	17.92	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	361.28360	0.36128	0.00000	0.00000	361.284	17.95	14,451,344.00	40,000	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	354.36610	0.35437	356.24130	0.35624	354.366	18.03	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	293.76510	0.29377	295.42940	0.29543	293.765	18.90	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	207.07690	0.20708	208.62580	0.20863	207.077	20.57	0.00	0	125,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	176.00300	0.17600	177.39440	0.17739	176.003	21.37	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	152.69690	0.15270	153.98270	0.15398	152.697	22.11	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.49310	12.49310	12.50650	12.50650		16.22	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	38.37340	0.03837	36.34800	0.03635	38.373	14.27	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	67.50670	0.06751	64.05110	0.06405	67.507	13.75	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	107.09470	0.10709	102.16370	0.10216	107.095	13.77	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	349.38340	0.34938	351.50800	0.35151	349.383	18.45	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	232.64220	0.23264	234.47550	0.23448	232.642	20.46	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	91.85530	0.09186	93.28810	0.09329	91.855	28.66	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.49740	12.49740	12.51070	12.51070		16.23	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.55810	12.55810	12.57240	12.57240		16.33	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	46.10800	0.04611	43.41540	0.04342	46.108	14.18	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	78.30910	0.07831	73.95680	0.07396	78.309	13.73	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	358.50550	0.35851	359.47550	0.35948	358.506	19.12	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	114.36030	0.11436	115.40520	0.11541	114.360	28.31	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.61880	12.61880	12.63400	12.63400		16.41	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	52.34330	0.05234	49.90640	0.04991	52.343	14.07	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	86.85930	0.08686	83.28860	0.08329	86.859	13.68	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	365.28960	0.36529	365.24680	0.36525	365.290	19.73	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	118.78440	0.11878	118.71100	0.11871	118.784	28.24	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.64710	12.64710	12.66270	12.66270		16.50	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.65360	12.65360	12.66930	12.66930		16.50	156,778,104.00	12,390	65,562.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,773.34470	1.77334	1,784.89620	1.78490	1,773.345	13.89	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	69.74470	0.06974	65.59620	0.06560	69.745	13.89	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,728.45610	1.72846	1,739.72200	1.73972	1,728.456	13.84	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,552.17410	1.55217	1,562.17180	1.56217	1,552.174	13.64	0.00	0	39,671.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,381.84930	1.38185	1,390.36820	1.39037	1,381.849	13.43	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	184.22490	0.18422	175.13380	0.17513	184.225	13.79	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	228.89520	0.22890	218.50880	0.21851	228.895	14.03	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	246.29760	0.24630	235.44710	0.23545	246.298	14.12	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	283.39450	0.28339	0.00000	0.00000	283.395	14.29	2,326,668.85	8,210	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.95	Call	1,006.68970	1.00669	1,010.17260	1.01017	1,006.690	14.38	0.00	0	2,114.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	323.55060	0.32355	310.88870	0.31089	323.551	14.46	5,306,229.84	16,400	96,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	901.33090	0.90133	903.51660	0.90352	901.331	14.93	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	584.43610	0.58444	584.09450	0.58409	584.436	17.43	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	556.67810	0.55668	556.22840	0.55623	556.678	17.70	0.00	0	11,629.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	530.70940	0.53071	530.17690	0.53018	530.709	17.96	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	474.53260	0.47453	473.85880	0.47386	474.533	18.59	0.00	0	39,671.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	461.74140	0.46174	461.04500	0.46105	461.741	18.74	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	319.05400	0.31905	318.36640	0.31837	319.054	20.87	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	267.24630	0.26725	266.70000	0.26670	267.246	21.97	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	255.30330	0.25530	0.00000	0.00000	255.303	22.28	4,192,080.19	16,420	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	252.67460	0.25267	252.18790	0.25219	252.675	22.35	0.00	0	68,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	225.89510	0.22590	225.88330	0.22588	225.895	25.32	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.67530	12.67530	12.69130	12.69130		16.59	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	58.08990	0.05809	54.62120	0.05462	58.090	14.01	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	95.18050	0.09518	89.67850	0.08968	95.180	13.69	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	367.05410	0.36705	366.31130	0.36631	367.054	20.29	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	120.07960	0.12008	120.03250	0.12003	120.080	28.01	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.79400	12.79400	12.81010	12.81010		16.75	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	191.82850	0.19183	182.46420	0.18246	191.828	13.50	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	317.82940	0.31783	317.26400	0.31726	317.829	22.88	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.85740	12.85740	12.87320	12.87320		16.81	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.86420	12.86420	12.87990	12.87990		16.80	2,637,161.00	205	3,782.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	95.53320	0.09553	92.00610	0.09201	95.533	13.43	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	261.88950	0.26189	250.11400	0.25011	261.890	13.79	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	273.25420	0.27325	261.35300	0.26135	273.254	13.86	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	321.39360	0.32139	309.04980	0.30905	321.394	14.14	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	456.58970	0.45659	455.35780	0.45536	456.590	20.85	0.00	0	1,204.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	355.77230		0.35577	347.76940	0.34777	355.772		23.95	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	349.65540		0.34966	342.38310	0.34238	349.655		26.85	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	83.91650		0.08392	83.39530	0.08340	83.916		27.63	0.00	0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			13.05050		13.05050	13.06520	13.06520			17.25	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.05900		13.05900	13.07360	13.07360			17.25	0.00	0	500.00
\$ / R	On 15/09/2016	Any day expiry			13.25660		13.25660	13.27080	13.27080			17.59	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.26500		13.26500	13.27910	13.27910			17.59	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.44590		13.44590	13.45950	13.45950			17.83	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.45640		13.45640	13.47000	13.47000			17.83	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.26490		12.26490	12.27680	12.27680			15.60	306,622.50	25	743.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.46330		12.46330	12.47650	12.47650			16.12	0.00	0	108.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.65360		12.65360	12.66930	12.66930			16.50	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.86420		12.86420	12.87990	12.87990			16.80	0.00	0	27.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.20120		18.20120	18.17390	18.17390			14.20	215,138,184.00	11,820	26,726.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	72.56810		0.07257	78.42250	0.07842	72.568		13.74	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	82.57130		0.08257	81.76500	0.08177	82.571		17.47	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.48550		18.48550	18.45960	18.45960			15.00	7,671,482.50	415	950.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.76440		18.76440	18.74180	18.74180			15.55	7,505,760.00	400	5.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	496.56680		0.49657	507.64970	0.50765	496.567		14.28	0.00	0	830.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.07900		19.07900	19.05600	19.05600			16.00	0.00	0	0.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10240		0.10240	0.10242	0.10242			14.90	0.00	0	14,018.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10421		0.10421	0.10424	0.10424			15.15	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10601		0.10601	0.10604	0.10604			15.26	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			13.16730		13.16730	13.28440	13.28440			13.90	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	58.09200		0.05809	67.27260	0.06727	58.092		18.24	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.19370		13.19370	13.31120	13.31120			14.14	11,544,487.50	875	154,790.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	36.07260		0.03607	25.05780	0.02506	36.073		13.07	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	105.11880		0.10512	75.22140	0.07522	105.119		13.12	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	463.13590		0.46314	385.94970	0.38595	463.136		14.77	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	160.30770		0.16031	184.80460	0.18480	160.308		15.98	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	98.80510		0.09881	112.27750	0.11228	98.805		17.42	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	31.24550		0.03125	34.49290	0.03449	31.246		21.15	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.42770		13.42770	13.54810	13.54810			14.73	13,427.70	1	11,148.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	257.94730		0.25795	210.19020	0.21019	257.947		13.41	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	206.13580		0.20614	219.57290	0.21957	206.136		18.69	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.65740		13.65740	13.78300	13.78300			15.08	0.00	0	10,150.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	344.60400		0.34460	284.62410	0.28462	344.604		13.48	0.00	0	6,291.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	850.22900		0.85023	762.49010	0.76249	850.229		15.74	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	223.80880		0.22381	221.70470	0.22170	223.809		22.22	0.00	0	6,291.00
€ / R	On 14/03/2016	Foreign Exchange Future			13.91940		13.91940	14.04720	14.04720			15.49	6,959,700.00	500	1,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.44740		14.44740	14.57700	14.57700			16.58	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL12	On 07/05/2015	Index Future			558.23400		558.23400		551.46500	551.46500			0.00	0	0.00
AL37	On 07/05/2015	Index Future			457.46500		457.46500		455.68800	455.68800			0.00	0	122.00
AL37	On 06/08/2015	Index Future			464.72400		464.72400		462.92000	462.92000			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			545.02400		545.02400		541.41300	541.41300			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			553.67300		553.67300		550.00600	550.00600			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			498.42500		498.42500		494.66400	494.66400			64,795,250.00	13	573.00
ALBI	On 06/08/2015	Index Future			506.33500		506.33500		502.51500	502.51500			0.00	0	10.00
ALBI	On 05/11/2015	Index Future			514.79200		514.79200		510.91900	510.91900			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.32560		9.32560		9.34490	9.34490		14.02	0.00	0	15,133.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	8.71520		0.00872		8.80840	0.00881	8.715	13.41	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	27.96300		0.02796		26.83350	0.02683	27.963	13.54	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	98.45920		0.09846		92.89330	0.09289	98.459	13.75	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	326.94330		0.32694		338.55510	0.33856	326.943	13.87	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	165.18640		0.16519		172.03760	0.17204	165.186	14.44	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	121.89500		0.12190		127.23560	0.12724	121.895	14.86	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.43220		9.43220		9.45290	9.45290		14.05	0.00	0	1,067.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.54030		9.54030		9.56310	9.56310		14.05	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.66430		9.66430		9.68780	9.68780		14.03	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.67230		9.67230		9.66040	9.66040		12.97	0.00	0	1,771.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.81790		9.81790		9.80660	9.80660		13.57	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.66740		12.66740		12.72630	12.72630		14.85	0.00	0	7,458.00
CHF / R	On 14/09/2015	Foreign Exchange Future			12.92720		12.92720		12.98900	12.98900		15.85	0.00	0	611.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.96020		1.96020		1.96170	1.96170		14.52	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.97220		1.97220		1.97370	1.97370		14.73	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.77060		1.77060		1.78650	1.78650		13.07	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.80430		1.80430		1.82060	1.82060		14.23	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			122.14804		122.14804		122.25123	122.25123			0.00	0	0.00
EL28	On 06/08/2015	Bond Future			124.11684		124.11684		124.22398	124.22398			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.32651	85.25882		9.44252	84.37846			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future		9.40548	86.62578		9.52493	85.73288			0.00	0	0.00
ES33	On 05/11/2015	Bond Future		9.47718	84.26966		9.59990	83.36490			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/05/2015	GOVI		494.42100	494.42100		490.84700	490.84700			0.00	0	488.00
GOVI	On 06/08/2015	GOVI		502.26700	502.26700		498.63800	498.63800			0.00	0	29.00
GOVI	On 05/11/2015	GOVI		510.65600	510.65600		506.97700	506.97700			0.00	0	0.00
I2025	On 07/05/2015	Bond Future		118.62142	118.62142		118.51695	118.51695			0.00	0	16.00
I2025	On 06/08/2015	Bond Future		119.36763	119.36763		119.26374	119.26374			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		127.72068	127.72068		127.83556	127.83556			0.00	0	2,657.00
I2038	On 06/08/2015	Bond Future		128.46806	128.46806		128.58699	128.58699			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		126.58334	126.58334		126.69566	126.69566			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future		128.62351	128.62351		128.73995	128.73995			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		135.47370	135.47370		135.59273	135.59273			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future		136.19778	136.19778		136.32136	136.32136			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		225.20300	225.20300		225.07600	225.07600			0.00	0	1,013.00
IGOV	On 06/08/2015	Index Future		228.79500	228.79500		228.66800	228.66800			0.00	0	100.00
IGOV	On 05/11/2015	Index Future		232.63400	232.63400		232.51000	232.51000			0.00	0	0.00
ILBI	On 07/05/2015	Index Future		609.83000	609.83000		609.52300	609.52300			0.00	0	0.00
ILBI	On 06/08/2015	Index Future		619.73700	619.73700		619.42700	619.42700			0.00	0	159.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future		6.12000	93.88000		6.12000	93.88000			0.00	0	1,000.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future		6.15000	93.85000		6.15000	93.85000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.30000	93.70000		6.30000	93.70000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future		6.34000	93.66000		6.34000	93.66000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future		6.48000	93.52000		6.48000	93.52000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.52000	93.48000		6.52000	93.48000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.78000	93.22000		6.78000	93.22000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.98000		93.02000		6.98000	93.02000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.11000		92.89000		7.11000	92.89000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.25000		92.75000		7.25000	92.75000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.37000		92.63000		7.37000	92.63000			0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.50000		92.50000		7.50000	92.50000			0.00	0	0.00
KES / R	On 12/06/2015	Foreign Exchange Future			0.13110		0.13110		0.13090	0.13090			131.10	1	10.00
KES / R	On 14/09/2015	Foreign Exchange Future			0.13050		0.13050		0.13170	0.13170			0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.13020		0.13020		0.13000	0.13000			0.00	0	1,870.00
NGN / R	On 12/06/2015	Foreign Exchange Future			0.05580		0.05580		0.05620	0.05620			5,635.80	101	99,450.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.05260		0.05260		0.05210	0.05210			0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05090		0.05090		0.05070	0.05070			25,450.00	500	164,380.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.07570		1.07570		1.08430	1.08430			0.00	0	250.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.07740		1.07740		1.08590	1.08590			0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.07930		1.07930		1.08790	1.08790			0.00	0	0.00
R186	On 07/05/2015	Bond Future			7.82245		124.26370		7.92731	123.37149		8.53	31,065,925.00	250	38,210.00
R186	On 07/05/2015	Bond Future	7.40	Put	3,915.26000		3.91526		4,691.57000	4.69157	3,915.260	8.32	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.45	Put	3,537.52000		3.53752		4,286.32000	4.28632	3,537.520	8.33	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.50	Put	3,176.28000		3.17628		3,893.80000	3.89380	3,176.280	8.35	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.80	Put	1,434.28000		1.43428		1,902.90000	1.90290	1,434.280	8.46	0.00	0	300.00
R186	On 07/05/2015	Bond Future	8.00	Put	717.99000		0.71799		1,015.32000	1.01532	717.990	8.53	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	8.05	Put	592.30000		0.59230		850.18000	0.85018	592.300	8.56	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	8.10	Put	484.49000		0.48449		705.90000	0.70590	484.490	8.59	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future			7.87285		120.95878		7.98133	120.05456		8.66	0.00	0	340.00
R186	On 06/08/2015	Bond Future	7.75	Call	1,976.11000		1.97611		1,498.79000	1.49879	1,976.110	8.57	0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	8.90	Put	282.80000		0.28280		320.06000	0.32006	282.800	9.08	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			7.91155		122.95890		8.02348	122.04392		8.41	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	624.75000		0.62475		656.53000	0.65653	624.750	8.87	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			7.93890		119.82724		8.05474	118.89801		8.47	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			286.85327		286.85327		287.10990	287.10990			0.00	0	1,046.00
R197	On 06/08/2015	Bond Future			285.42503		285.42503		285.69103	285.69103			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			236.67550		236.67550		236.37987	236.37987			0.00	0	51,206.00
R202	On 06/08/2015	Bond Future			237.27579		237.27579		236.97981	236.97981			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			7.61741		102.28926		7.72254	101.67852		6.75	0.00	0	15,264.00
R2023	On 06/08/2015	Bond Future			7.66842		103.92924		7.77795	103.31059		6.57	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 06/08/2015	Bond Future	9.07	Put	53.98000	0.05398	55.70000	0.05570	53.980	6.96	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203	On 07/05/2015	Bond Future			6.88373	104.19500	6.98778	103.96942		2.20	0.00	0	7,710.00
R203	On 06/08/2015	Bond Future			6.93878	105.86557	7.05555	105.63828		2.05	0.00	0	0.00
R203	On 05/11/2015	Bond Future			6.96279	103.44863	7.09437	103.22114		1.89	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.19319	100.57734	8.31819	99.53914			124,715,901.60	1,240	7,045.00
R2030	On 06/08/2015	Bond Future			8.24817	98.18162	8.37698	97.12854			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			8.30686	100.42063	8.44169	99.22308			0.00	0	126.00
R2032	On 06/08/2015	Bond Future			8.35936	102.03068	8.49806	100.81577			0.00	0	0.00
R2032	On 05/11/2015	Bond Future			8.40297	99.56148	8.54538	98.32982			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			8.41208	103.22056	8.54183	101.93949			0.00	0	32,365.00
R2037	On 06/08/2015	Bond Future			8.46488	100.61674	8.59821	99.31698			0.00	0	1,954.00
R2037	On 05/11/2015	Bond Future			8.50545	102.28096	8.64202	100.96324			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			7.14008	105.80332	7.24284	105.47650		3.31	0.00	0	12,556.00
R204	On 06/08/2015	Bond Future			7.20256	103.46374	7.31356	103.13358		3.31	0.00	0	100.00
R204	On 06/08/2015	Bond Future	8.41	Put	42.55000	0.04255	44.70000	0.04470	42.550	3.52	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.24042	105.17444	7.36013	104.84241		3.14	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			8.45584	105.57532	8.59041	104.11046			0.00	0	9,494.00
R2044	On 06/08/2015	Bond Future			8.50569	102.88395	8.64384	101.39746			0.00	0	0.00
R2044	On 05/11/2015	Bond Future			8.54405	104.58580	8.68543	103.07824			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			8.44379	105.09996	8.57294	103.64755			0.00	0	36,892.00
R2048	On 06/08/2015	Bond Future			8.48891	106.78501	8.62135	105.31124			0.00	0	745.00
R2048	On 05/11/2015	Bond Future			8.52829	104.11902	8.66383	102.62444			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			7.31398	102.07872	7.41587	101.68256		4.35	0.00	0	34,939.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,699.19000	1.69919	1,352.53000	1.35253	1,699.190	4.43	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.37654	100.07285	7.48488	99.67217		4.35	0.00	0	100.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,186.74000	1.18674	924.40000	0.92440	1,186.740	4.34	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.41444	101.72771	7.52920	101.32387		4.17	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,333.69000	1.33369	1,063.44000	1.06344	1,333.690	4.16	0.00	0	53.00
R207	On 04/02/2016	Bond Future			7.43217	99.87883	7.55490	99.46943		4.06	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	1,218.48000	1.21848	957.22000	0.95722	1,218.480	4.01	0.00	0	43.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 15/01/2020		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208	On 07/05/2015		Bond Future		7.40878	97.66689	7.51961	97.15724		5.49	0.00	0	58,893.00
R208	On 06/08/2015		Bond Future		7.46191	99.23284	7.57841	98.71678		5.33	0.00	0	0.00
R208	On 06/08/2015	8.85	Put		41.12000	0.04112	43.53000	0.04353	41.120	5.65	0.00	0	198.00
R208	On 05/11/2015		Bond Future		7.49950	97.47284	7.62167	96.95162		5.29	0.00	0	0.00
R208	On 05/11/2015	8.48	Put		337.32000	0.33732	371.65000	0.37165	337.320	5.51	0.00	0	2,200.00
R208	On 31/03/2021		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 07/05/2015		Bond Future		8.35438	80.07568	8.48360	79.02041		13.55	0.00	0	22,168.00
R209	On 07/05/2015	8.30	Put		1,608.35000	1.60835	2,221.36000	2.22136	1,608.350	13.45	0.00	0	700.00
R209	On 06/08/2015		Bond Future		8.40083	81.35955	8.53333	80.28882		13.31	0.00	0	0.00
R209	On 06/08/2015	9.90	Put		103.76000	0.10376	126.30000	0.12630	103.760	14.00	0.00	0	2,914.00
R209	On 05/11/2015		Bond Future		8.43936	79.55609	8.57497	78.47029		13.59	0.00	0	0.00
R209	On 31/03/2036		Price Contribution		6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R186	On 31/03/2036		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 07/05/2015		Bond Future		174.53439	174.53439	174.69120	174.69120			0.00	0	833.00
R210	On 06/08/2015		Bond Future		177.34746	177.34746	177.51000	177.51000			0.00	0	0.00
R210	On 31/03/2028		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 07/05/2015		Bond Future		130.93545	130.93545	131.04526	131.04526			0.00	0	1,120.00
R211	On 06/08/2015		Bond Future		131.42773	131.42773	131.54167	131.54167			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		137.55904	137.55904	137.47001	137.47001			0.00	0	1,145.00
R212	On 06/08/2015		Bond Future		138.00018	138.00018	137.91216	137.91216			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		8.25085	90.43670	8.37538	89.44092		11.58	0.00	0	16,829.00
R213	On 06/08/2015		Bond Future		8.30056	91.88671	8.42860	90.87658		11.34	0.00	0	0.00
R213	On 05/11/2015		Bond Future		8.34374	89.86062	8.47512	88.83687		11.55	0.00	0	0.00
R213	On 28/02/2031		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R214	On 07/05/2015		Bond Future		8.39343	81.41882	8.51743	80.34047		14.31	0.00	0	15,271.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 06/08/2015	Bond Future	8.43753	82.72423		8.56460	81.63004		14.06	0.00	0	0.00
R214	On 05/11/2015	Bond Future	8.47591	80.79993		8.60587	79.69036		14.38	0.00	0	0.00
R214	On 04/02/2016	Bond Future	8.50839	82.22464		8.64152	81.09682		14.05	0.00	0	4,320.00
R214	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future	21,344.41000	21,344.41000		21,420.63000	21,420.63000			0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.63350	4.63350		4.63230	4.63230		12.29	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.60640	4.60640		4.60400	4.60400		12.28	0.00	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.56660	1.56660		1.56820	1.56820			1,566.60	1	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.52270	1.52270		1.52420	1.52420			0.00	0	0.00

**Total for Derivatives :** **2,210,624,308.27**      **261,565**      **4072114.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00411			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.68000	104.23640		6.68000	104.14168			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.17192			0.00	0	10,000,000,000.00
AA05	On 22/03/2019	Spot Bond	8.67500	102.35259		8.67500	102.23455			5,031,500,000,000.00	580,000,000	590,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000		0.00000	101.61303			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.96000	102.22208		8.96000	106.82925			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000	106.94400		10.00000	106.80400			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.77646			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	100.85689			0.00	200,000,000	200,000,000.00
AB013	On 21/11/2018	Spot Bond	9.26000	100.20912		9.26000	100.08391			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000	10.58354		100.00000	10.45169			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000	104.10630		10.84000	103.95461			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000	9.94483		100.00000	9.84349			0.00	0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.78468			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB09	On 03/05/2017	Spot Bond	8.55000	107.61058		8.55000	107.48621			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	108.04300		10.00000	107.90200			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.39000	126.04202		2.39000	272.39377			95,600,000,000.00	40,000,000	20,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.74072			0.00	10,715,000,000	5,357,500,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.57041			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.34839			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.35690			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	99.66914			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.45717			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.36195			0.00	0	100,000,000.00
ABN05	On 18/04/2021	Spot Bond	2.13000	173.38402		2.13000	173.38564			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.24917		2.76000	164.23675			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.94505		2.17000	174.94572			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	184.56073		1.82000	184.57023			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.94625	80.64249		7.94625	80.55807			1,112,475,000,000.00	140,000,000	70,000,000.00
ABN34	On 29/01/2018	Spot Bond	7.94625	80.64249		7.94625	80.55807			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	98.41000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.21936			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.04000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	96.13000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	95.56000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	94.18000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	93.49000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.74445			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.60626			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	93.14000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	92.42000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	92.14000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	97.87000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.11814			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.97000		103.56592		6.97000	103.47008			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.66317			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	90.53000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	90.00000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.69000		94.44430		2.69000	108.24982			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.46500		101.54135		2.46500	159.89735			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.34000		117.85499		2.34000	215.67201			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	88.21000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.30500		92.22335		9.30500	92.10945			2,047,100,000,000.00	220,000,000	110,000,000.00
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	100.70000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	82.37000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	104.10243			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	96.29000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	104.92500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		109.08660		9.63000	108.94576			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.86000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.30500		111.47148		9.30500	111.33231			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.66500		91.33275		8.66500	91.22698			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.63000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	114.16000			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	9.40000		110.76667		9.40000	110.62700			1,128,000,000,000.00	120,000,000	60,000,000.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	90.23000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.48515			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.30062			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.10000		105.13321		8.10000	105.01986			86,670,000,000.00	10,700,000	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.67000		103.44975		8.67000	103.32921			8,670,000,000,000.00	1,000,000,000	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.84000		103.68368		6.84000	103.58706			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.77000		100.51993		8.77000	100.40148			105,382,074,000,000.00	12,016,200,000	3,610,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.50000		95.81598		9.50000	95.69523			34,200,000,000,000.00	3,600,000,000	1,800,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.43500		102.25732		7.43500	102.15594			594,800,000,000.00	80,000,000	40,000,000.00
ABSI2	On 07/12/2023	Spot Bond	2.20000		217.88813		2.20000	276.06420			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	2.03500		126.11315		2.03500	128.92862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI4	On 31/01/2022	Spot Bond		2.16000	129.77567		2.16000	132.38295			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00672		100.00000	0.00663			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	83.44599		100.00000	82.52698			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.13000	101.75446		11.13000	101.60680			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.14011			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	8.97327		100.00000	8.86510			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.16782			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.56044			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	53.48483		100.00000	52.84012			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.11239			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	69.09473		11.00000	68.99602			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	34.23029		100.00000	33.81767			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.31016			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.33902			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.29727			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.30598			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.30981			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.44250			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.44250			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.45053			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.45053				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.43448				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	95.11118				0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.04300	10.00000	107.90200				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.15424				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.30079				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.30926				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.31269				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.30574				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.29033				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.17000	103.62573	9.17000	103.49815				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.51411				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	102.14102				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	89.22829				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	183.79252				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	183.79813				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.29720				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.26366				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.69167				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.26360				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.42888				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.85304				0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.04300	10.00000	107.90200				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.54638			0.00	0	2,799,000,000.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.40489			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.29826			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.26587			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.29219			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.27996			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.48919		10.23000	100.35307			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.27356			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	116.94162			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.33500	104.46735		9.33500	104.33650			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.29107			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.02323		1.75000	117.16181			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.27005			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28204			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.29062			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.27344			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.42227			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.98828			0.00	0	780,000,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.76238			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.27034			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.21748			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.28891			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.28490			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.29956		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.30408		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.52064		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.72582		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.30520		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.30520		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.31805		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.28376		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.32245		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.02865		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.31805		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	97.21825		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.31113		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.30435		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	135.90242		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	136.87163		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.26655		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.26414		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.80678		0.00		0	0.00	
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.27069		0.00		0	0.00	
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	97.18003		0.00		0	798,000,000.00	
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.28204		0.00		0	0.00	
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.26690		0.00		0	0.00	
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.26655		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL217	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.29408			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.54587			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.35689			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.38318			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.81710			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	102.53139			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		23.65353		100.00000	23.35886			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.43905		100.00000	13.27706			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.76687			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.53512			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.68455			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.88372			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.48630			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.88500		101.80567		7.88500	101.69758			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.90478			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	102.21164			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.85500		99.62844		8.85500	99.51122			354,200,000,000.00	40,000,000	2,910,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.40000		117.77757		9.40000	117.62906			564,000,000,000.00	60,000,000	530,000,000.00
AIR03	On 09/03/2016	Spot Bond	7.12500		104.11733		7.12500	104.01834			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.04500		104.53234		9.04500	104.40469			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		16.66514		100.00000	16.48053			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.75000		105.49669		9.75000	105.35806			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.71500		166.46391		2.71500	166.45226			407,250,000,000.00	150,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.57691			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.52600			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	86.08491		100.00000	85.08159			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.15057			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.16179			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	100.29681			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.86820			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.24933			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	100.27996			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.17214			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.03361			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	114.76500			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	93.08000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.77940			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	87.57454			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.59000	130.87638		2.59000	234.71926			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	110.51966			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000		0.00000	111.30924			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	98.84723			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	106.98093		0.00		0	0.00	
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	89.07638		0.00		0	0.00	
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.12121		0.00		0	0.00	
ASN037	On 07/12/2033	Spot Bond	2.60500	164.04147	2.60500	207.82908		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	100.44470		0.00		0	0.00	
ASN048	On 12/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ASN051	On 19/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ASN052	On 24/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.18434		0.00		0	0.00	
ASN35U	On 20/12/2016	Spot Bond	100.00000	33.44547	100.00000	33.07498		0.00		0	0.00	
ASN38U	On 20/12/2017	Spot Bond	100.00000	16.55702	100.00000	16.35745		0.00		0	0.00	
ASN39U	On 20/12/2017	Spot Bond	100.00000	16.65251	100.00000	16.45179		0.00		0	0.00	
ASN40U	On 20/12/2017	Spot Bond	100.00000	16.22281	100.00000	16.02726		0.00		0	0.00	
ASN43U	On 10/03/2017	Spot Bond	100.00000	27.82547	100.00000	100.00000		0.00		0	0.00	
ASN49U	On 19/09/2016	Spot Bond	100.00000	39.45846	100.00000	38.98282		0.00		0	0.00	
ASN50U	On 16/03/2018	Spot Bond	100.00000	16.29998	100.00000	16.10350		0.00		0	0.00	
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.42240		0.00		0	0.00	
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.24586		0.00		0	0.00	
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.05425		0.00		0	0.00	
BAW11	On 01/10/2018	Spot Bond	8.90500	102.78828	8.90500	102.66601		0.00		0	0.00	
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.51438		0.00		0	0.00	
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.19155		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.47817			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.68356			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.82775			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.24000		104.59331		9.24000	104.46361			0.00	0	1,100,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.96000		102.36068		6.96000	102.26638		7,377,600,000,000.00	1,060,000,000	1,030,000,000.00	
BAW20U	On 15/01/2016	Spot Bond	100.00000		62.74307	100.00000		61.97005			0.00	0	0.00
BAW21	On 24/03/2022	Spot Bond	9.49000		99.36884		9.49000	99.24374			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.46754			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.70000		102.85279		8.70000	102.73320			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.93385		101.35879		10.93385	101.03375			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.91257		100.34307		10.91257	100.24777			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.94240		100.32902		10.94240	100.24302			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.05543			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.98288		100.47713		10.98288	100.22318			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.76006		100.26953		11.76006	100.10821			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.05680			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.05680			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.05687			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.18385		100.08510		11.18385	99.95261			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.10956		100.89449		11.10956	100.28273			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.91257		100.34307		10.91257	100.24777			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.04643		100.76838		11.04643	100.40724			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.23073		97.60282		10.23073	100.18017			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.05385			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.05640			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.05640			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.83872		103.55042		8.83872	102.04978			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.47500		99.46214		11.47500	99.30769			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.05484			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.40000		77.82160		11.40000	97.53518			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.04890			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		93.51572		9.28000	100.05042			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.05562			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.20500		74.24070		11.20500	100.00033			0.00	0	200,000,000.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.05406			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.05536			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.05536			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.89847			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.05343			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.05247			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.05247			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.05353			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.05099			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.05257			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.04103			0.00	0	0.00
BAYA48	On 31/03/2016	Spot Bond	100.00000	56.35985		100.00000	51.45171		200,000,000,000,000.00	2,000,000,000	2,000,000,000.00	
BAYB02	On 31/03/2016	Spot Bond	13.93385	101.39906		13.93385	101.03897			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.18612	100.55069		15.18612	100.34328			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.07436	100.50474		14.07436	100.23794			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.07217			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.07217			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.07217			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.07473			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.06315			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	30.05659		100.00000	29.77255			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.01358		100.00000	18.78189			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.30450		100.00000	17.09363			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.68179		100.00000	10.55162			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.70573		100.00000	10.57668			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.91479		100.00000	12.75741			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.19045		100.00000	11.05408			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.35655			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.39429			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.91502			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.90958			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.06843		100.00000	7.97117			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.06843		100.00000	7.97117			0.00	0	0.00



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		95.80052	100.00000	94.55959				0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		89.24205	100.00000	88.16425				0.00	0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		86.08491	100.00000	85.08159				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.10000		103.70921	2.10000	180.11748				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.92000		101.84106	7.92000	162.72697				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.92000		95.83350	7.92000	163.04259				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.30500		102.35385	8.30500	102.23951				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	7.80500		98.41656	7.80500	98.31422				0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.21255				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.48150				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	102.12645				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.60741				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.70423				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.97489				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		39.56262	100.00000	39.07520				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	101.29859				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.32390				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.33234				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.43355				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.56843				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		24.76133	100.00000	24.45627				0.00	0	0.00

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		24.76133		100.00000	24.45627			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	100.36866			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.37554			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.20000		101.59541		8.20000	101.48454			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.39615			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.43262			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		22.17468		100.00000	21.90739			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		22.17468		100.00000	21.90739			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000		0.00000	101.08790			0.00	800,000,000	400,000,000.00
BGL02	On 19/11/2024	Spot Bond	10.92000		103.63624		10.92000	103.68821			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000		0.00000	101.45948			0.00	720,000,000	360,000,000.00
BGL04	On 05/02/2025	Spot Bond	10.81000		98.26941		10.81000	98.73705			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.17370			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		66.20845		100.00000	65.58277			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.66048			0.00	100,000,000	140,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.65524			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.51500		70.55530		8.51500	103.42957			37,466,000,000,000.00	4,400,000,000	4,400,000,000.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.20759			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.37376			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.70228			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.81034			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.68718			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.72091			0.00	0	0.00

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	100.78217			0.00	0	0.00
BLG1E		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.03637			0.00	0	0.00
BLG1F		On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.46657			0.00	0	0.00
BNP01		On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.39528			0.00	0	0.00
BSR11U		On 19/06/2015	Spot Bond	100.00000	84.85770		100.00000	83.89994			0.00	0	0.00
BSR12		On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.58994			0.00	0	0.00
BSR13		On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.63496			0.00	0	0.00
BTC005		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	96.15801			0.00	0	0.00
BTC010		On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.54417			0.00	0	0.00
BTC013		On 19/05/2015	Spot Bond	100.00000	89.68059		100.00000	88.59223			0.00	0	0.00
BTC019		On 08/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.89539			0.00	0	0.00
BTC021		On 14/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.79101			0.00	0	0.00
BTC022		On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.75633			0.00	0	0.00
BTC023		On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.05477			0.00	0	0.00
BTC024		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.68688			0.00	0	0.00
BTC025		On 22/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.65084			0.00	0	0.00
BTC026		On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.61573			0.00	0	0.00
BTC027		On 06/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.40638			0.00	0	0.00
BTC028		On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.19708			0.00	0	0.00
BTC029		On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.14521			0.00	0	0.00
BTC030		On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.77729			0.00	0	0.00
BTC031		On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.07686			0.00	0	0.00
BTC032		On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.02310			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC034	On 12/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.75927			0.00	0	0.00
BTC035	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.31799			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	36.58413		100.00000	36.13832			0.00	0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.12987			0.00	0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.13460			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.33051			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.91735			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.40000	112.76813		9.40000	112.62514			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	106.54273			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.95000	105.98457		8.95000	105.85647			0.00	0	0.00
CBL12	On 06/09/2018	Spot Bond	12.40500	98.01366		12.40500	97.85352			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	98.69947			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.70500	98.62065		12.70500	98.45300			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.96134			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.25000	103.98934		9.25000	103.85955			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	97.72845			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.70500	95.88315		12.70500	95.72016			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.67617			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	92.42717			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.94582			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.29000	96.60776		10.29000	96.47397			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.77000	119.15409		9.77000	118.99807			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.05000	112.91130		10.05000	112.75932		40,200,000,000,000.00	4,000,000,000	1,000,000,000.00	
CCT03	On 15/03/2025	Spot Bond	8.93000	115.17510		8.93000	115.03848			0.00	0	0.00

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	100.75233			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.60000		100.72183		11.60000	100.56763			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.17214			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.26308			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.04310		10.00000	107.90220			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.38014			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.26214			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.78042			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	103.09037			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.75726			0.00	300,000,000	100,000,000.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.04495			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.04648			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.04871			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	101.52071			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.50525			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.58692			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.29730			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.88323			0.00	0	0.00

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		102.65005		10.11000	102.51031			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.90157			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		121.14566		2.76000	121.13618			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		118.39848		3.14000	121.00909			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.83829		8.25000	100.72759			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.86000		128.11668		2.86000	122.29270			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		126.29090		2.40000	120.55738			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.41322			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.37500		99.97489		8.37500	104.10790			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.56374			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.58073			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.42500		104.31862		8.42500	104.20044			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.42500		104.31862		8.42500	104.20044			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.47500		103.13090		8.47500	103.01338			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.30427			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.33420			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.04300		10.00000	107.90200			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.04300		10.00000	107.90200			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.94608			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	100.82354			0.00	40,000,000	20,000,000.00
CLN242	On 24/02/2019	Spot Bond	9.35000		101.06585		9.35000	100.93837			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		101.06585		9.35000	100.93837			0.00	0	0.00

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
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.97207			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.62506			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.06363			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.06363			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.06363			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.53471			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.13500	101.99041		9.13500	101.86671			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.04982			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34437			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60416			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.60262			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.64661			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.80523			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.90214			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.80718			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.03433			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.42328			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.29605			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.19207			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.26999			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.45858			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.11917			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37336			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.17400			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.29147			0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.04300		10.00000	107.90200			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.90545			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.17214			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.91352			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.32412			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.88306			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02309			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.07245			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	137.41156			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.51352			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	137.06354			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	136.94036			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	137.09593			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	134.80209			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	135.46074			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.07555			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.58500	98.40933		10.58500	98.26923			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.10500	95.08090		11.10500	94.94138			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.06930			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.32216			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.05138			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.45706			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.42826			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	108.22796		8.80500	103.70898			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.28376			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.44014			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	131.90429			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.30161			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.32147			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.31130			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.42928			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	81.12293			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.33915			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.06930			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	119.33838			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	119.48183			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.44448			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.37159			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.06969			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.42669			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.35281			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.27288			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.31189			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.43062			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.11214			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.06772			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.35879			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.66992			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.38355			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.49883			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.25898			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		9.76500	106.67695		9.76500	104.98356			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.28870			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	103.85854			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		11.90500	108.36428		11.90500	106.27391			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.50699			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		11.93500	106.14190		11.93500	105.97208			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.02000	107.59291		10.02000	107.44772			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.50699			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.53610			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	102.64822			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.28432			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.00000		0.00000	100.29024			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.29038			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.07221			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.29000	103.12483		9.29000	102.99768			0.00	0	0.00
CLN377	On 30/06/2017	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
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.31291			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		100.39017		10.57000	100.24977			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		100.52515		11.00000	100.37899			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.44281			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.31805			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.47014			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.69500		102.48789		11.69500	102.32974			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.34811			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.29013			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	101.65244			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.30948			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.01908			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.26764			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.26999			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	89.88492			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	100.28547			0.00	0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.56138			0.00	0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.33329			0.00	0	0.00
CLN397	On 20/06/2020	Spot Bond	100.00000		12.36215		100.00000	12.19303			0.00	0	5,355,500,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000		40.74752		7.01000	41.32315			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		100.00000		0.00000	172.41508			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN81	On 18/04/2028	Spot Bond	8.30500	102.35385		8.30500	147.01051			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.92000	36.96327		7.92000	162.72697			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.92000	37.40509		7.92000	163.04259			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	96.15173			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	96.11882			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.82650			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.82650			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.30772			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.28823			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.29212			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.85446			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28891			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.45706			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.26346			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.28340			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.28165			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.28334			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.85522			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.85071			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.55500	105.16618		8.55500	103.50898		1,026,600,000,000.00	120,000,000	60,000,000.00	
COJ04	On 05/06/2018	Spot Bond	8.60000	104.10765		8.60000	103.98730		14,276,000,000,000.00	1,660,000,000	830,000,000.00	
COJ05	On 05/06/2023	Spot Bond	9.93000	116.61492		9.93000	116.45979			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.42000	105.70295		7.42000	105.59721			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.50000	106.15415		9.50000	106.02037			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJG01	On 09/06/2024	Spot Bond	9.54500	107.12548		9.54500	106.98836			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.91500	95.72576		9.91500	95.59915			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.65000	96.98115		10.65000	96.84362			43,026,000,000,000.00	4,040,000,000	1,020,000,000.00
COT03	On 05/06/2028	Spot Bond	10.65000	94.84749		10.65000	94.71240			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.73856			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.38597			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	9.70512		100.00000	9.58813			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.74814			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.21182			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	103.05612			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.71239			0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.73989			0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.81699			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	9.75761		100.00000	9.63999			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	11.79680		100.00000	11.65460			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.26500	101.05207		11.26500	101.32116			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	13.89950		100.00000	13.73195			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	5.88389		100.00000	5.81296			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	14.61559		100.00000	14.43942			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.25915			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.97500	97.70392		7.97500	97.60017			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.77808			0.00	0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.69936			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG57	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.58232			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	63.72335		100.00000	62.92949			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.50659			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.85273			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.12704			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.17967			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.37091			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	102.42336			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.32318			0.00	0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	52.62407			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.85720			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.49000	105.26770		8.49000	105.14754			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.22500	113.33794		7.22500	113.22750			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.36000	105.78374		8.36000	105.66415			840,180,000,000.00	100,500,000	1,380,000,000.00
DV23	On 27/02/2023	Spot Bond	9.11500	105.96308		9.11500	105.83271			356,952,515,000.00	39,161,000	1,076,565,300.00
DV24	On 18/02/2024	Spot Bond	9.17500	104.34328		9.17500	104.21407			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.30000	107.48048		9.30000	107.34561			5,580,000,000,000.00	600,000,000	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.18113			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00493			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.31512			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.77477			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.38393			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.38953			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.91086			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVF17	On 18/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.10681			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.61177			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		7.89500	126.36566		7.89500	126.23059		30,001,000,000,000.00	3,800,000,000	1,903,360,000.00	
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	93.00179			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	100.88898		2.22000	100.88852			0.00	0	27,500,000,000.00
EL15	On 29/06/2015	Spot Bond		1.20000	101.22379		1.20000	134.77010		1,440,000,000,000.00	1,200,000,000	43,300,000,000.00	
EL28	On 02/05/2028	Spot Bond		2.16500	122.91434		2.16500	122.91470			0.00	0	8,200,000,000.00
EL29	On 19/11/2029	Spot Bond		2.14500	110.66150		2.14500	110.66213			0.00	0	500,000,000.00
EL30	On 29/07/2030	Spot Bond		2.12500	110.79437		2.12500	110.79530			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond		2.17000	103.13467		2.17000	103.13507			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond		2.20000	101.20382		2.20000	101.20363			0.00	0	30,000,000,000.00
EMM01	On 28/07/2020	Spot Bond		9.34000	107.00156		9.34000	106.86674			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.24000	107.41117		9.24000	107.27943			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.70000	106.34092		9.70000	106.20189			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		9.93500	97.92406		9.93500	100.12688			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond		10.07500	104.13261		10.07500	107.55711			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.89990			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond		0.00000	100.00000		0.00000	96.96929			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.43198			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.17605			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.13113			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.07146			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.61392			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.68192			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.74407			0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.76730			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	86.80775		100.00000	85.80996			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.99000	103.80335		10.99000	103.65119			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.06163			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.52674			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.60166			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.78500	97.07139		9.78500	96.94408			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	97.97617			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	97.75609			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	100.96641			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.02600			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.04300		10.00000	107.90200			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.87097			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.90646			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.86387			0.00	300,000,000	100,000,000.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.89345			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.88304			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.87110				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.00000	101.06457	7.00000	100.97037			184,800,000,000,000.00	26,400,000,000	44,800,000,000.00	
ES18	On 20/04/2018	Spot Bond	7.81500	108.10121	7.81500	107.98743			275,026,312,297,500.00	35,192,106,500	16,115,937,900.00	
ES23	On 25/01/2023	Spot Bond	8.41500	110.89797	8.41500	110.77179			193,860,484,240,500.00	23,037,490,700	51,993,680,300.00	
ES26	On 02/04/2026	Spot Bond	8.72000	94.03421	8.72000	93.92463			399,310,634,008,000.00	45,792,503,900	46,366,250,200.00	
ES33	On 15/09/2033	Spot Bond	9.29500	84.76473	9.40500	83.82012			1,521,854,568,949,000.00	63,728,302,200	63,723,004,600.00	
ES42	On 25/04/2042	Spot Bond	9.43500	94.72954	9.43500	94.60965			397,322,946,000,000.00	42,111,600,000	15,700,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.90610			0.00	0	0.00	
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.93446			0.00	0	0.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.79370			0.00	0	0.00	
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.53467			0.00	0	0.00	
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.14868			0.00	0	0.00	
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.82085			0.00	0	0.00	
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	103.41006			0.00	0	0.00	
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.74623			0.00	0	0.00	
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.60841			0.00	0	0.00	
FIFC16	On 12/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.41381			0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	12.07151	100.00000	11.92112			0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000	11.74885	100.00000	11.60249			0.00	0	0.00	
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.35939			0.00	0	0.00	
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	99.15759			0.00	0	0.00	
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.40055			0.00	0	0.00	
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.42794			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB05	On 21/12/2018	Spot Bond	9.30500	99.99973		9.30500	99.87487			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.43589			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.43582			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.47296			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	102.25654			0.00	0	1,000,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.71463			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	100.72634			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.99000	103.50185		9.99000	103.34219			0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.71240			0.00	400,000,000	200,000,000.00
FRBC21	On 21/12/2018	Spot Bond	10.08500	109.29365		10.08500	109.14604			0.00	0	100,000,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.94386			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.16000	131.50029		2.16000	132.38295			129,600,000,000.00	60,000,000	30,000,000.00
FRBI23	On 07/12/2023	Spot Bond	2.23000	127.46765		2.23000	275.48072			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.40500	104.42575		2.40500	111.00047			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.44500	101.76455		2.44500	160.24924			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.23000	119.69025		2.23000	219.03377			44,600,000,000.00	20,000,000	10,000,000.00
FRBN04	On 15/09/2015	Spot Bond	7.24000	103.44640		7.24000	103.34707			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.68300	65.82497		7.68300	65.18385			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.42700	42.26810		9.42700	41.34291			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.67000	40.93374		9.67000	40.00256			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.83384			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.34263			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.29735			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.32593			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC115		On 20/06/2017	Spot Bond	7.47000	100.36098	7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.36098	7.47000	100.00000			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.31805			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	100.30332			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.34377			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	100.31291			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.29002	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	100.33241			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.40821			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.39636			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	21.75753		100.09221	21.49505			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.28444			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.42431			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.38064			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.74762			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.31886			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	100.32238			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.29486			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.29750			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.38789			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.29234			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	61.91363		13.22500	61.80427			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.27585			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.27619			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.40872			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.28857			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.63500	96.35023		3.63500	99.66275			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.30092			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.30092			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.86353			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.06930			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	98.28475			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.28376			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.27722			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.43301			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.32386			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.08275			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.41820			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.64502			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.37091			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.29475			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.37864			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.27413			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.29750			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.29750			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.34350			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.99985			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.99989			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.94837			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.04300		10.00000	107.90200			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.68532			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.31394			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.67288			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.93119			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.60920			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.61358			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.63430			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.48484			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.63430			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.47886			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.25820			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.46952		8.75000	101.34623			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.29200			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.87315		100.00000	9.75414			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.05101		100.00000	8.94192			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	97.37640			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	10.57393		100.00000	10.44647			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	98.08282			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	24.08651		100.00000	23.78976			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.15519			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	9.34426		100.00000	9.23163			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	18.04594		100.00000	17.82112			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.15516			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	18.01414		100.00000	17.78972			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.15233			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.09438			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC219	On 04/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.27254		0.00		0	0.00	
FRC220	On 04/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.19494		0.00		0	0.00	
FRC221	On 31/01/2022	Spot Bond	2.97000	125.94118	2.97000	125.92772		0.00		0	0.00	
FRC222	On 10/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.05116		0.00		0	0.00	
FRC223	On 10/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.03730		0.00		0	0.00	
FRC224	On 10/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.03730		0.00		0	0.00	
FRC225	On 20/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.91792		0.00		0	0.00	
FRC226	On 18/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.27790		0.00		0	0.00	
FRC227	On 10/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.46739		0.00		0	0.00	
FRC228	On 16/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.34495		0.00		0	0.00	
FRC229	On 30/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.07588		0.00		0	0.00	
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.31987		0.00		0	0.00	
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.31816		0.00		0	0.00	
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.53800		0.00		0	0.00	
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.46351		0.00		0	0.00	
FRC66	On 31/01/2022	Spot Bond	3.50000	115.35985	3.50000	121.89825		0.00		0	0.00	
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.32373		0.00		0	0.00	
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.32686		0.00		0	0.00	
FRC69	On 31/01/2022	Spot Bond	3.55000	106.52381	3.55000	121.52578		0.00		0	0.00	
FRC71	On 31/01/2022	Spot Bond	3.53000	104.29439	3.53000	121.67461		0.00		0	0.00	
FRC72	On 31/01/2017	Spot Bond	3.35500	100.52158	3.35500	125.94988		0.00		0	0.00	
FRC74	On 20/09/2016	Spot Bond	3.42500	101.66900	3.42500	135.07801		0.00		0	0.00	
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.64121		0.00		0	0.00	
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.28333		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.32168			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.37307			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.35990			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.30538			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.30503			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.33201			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		10.70370	100.00000	100.00000	10.57467			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		35.84467	100.00000	100.00000	35.41260			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		82.40701	100.00000	100.00000	99.26470			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		20.21182	100.00000	100.00000	19.96819			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		8.97327	100.00000	100.00000	8.86510			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		10.54912	100.00000	100.00000	10.42058			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.92499			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.32441			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.60625			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.77402			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.23156			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	97.91957			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	98.77817			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.02000			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.03800		84.36010	2.03800	2.03800	105.10801			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.32000		105.13007	2.32000	2.32000	137.55808			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.42900			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS103	On 23/01/2024	Spot Bond	10.38000		102.12880		10.38000	101.98354			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		102.12880		10.38000	101.98354			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	101.55390			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.46000		102.15689		2.46000	110.90579			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.54000		207.96379		2.54000	209.71998			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.43000		111.49637		2.43000	111.49265			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.92040			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.57000		207.09041		2.57000	208.84464			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.66172			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.49000		110.17655		2.49000	110.17198			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.52000		109.74813		2.52000	109.74313			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.12480			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	47.76400			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.01081			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.62500		107.74997		2.62500	107.74352			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.69000		113.79939		2.69000	205.38786			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.74000		112.15215		2.74000	203.96833			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.42000		97.05286		2.42000	97.04978			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.77000		160.33004		2.77000	203.12243			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	2.90000		89.77114		2.90000	102.71097			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.92808			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.35000		126.39662		2.35000	273.16156			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.24000		127.37798		2.24000	275.28655			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS43	On 07/12/2023	Spot Bond	2.96000		121.11714		2.96000	261.73021			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.63000		101.24381		2.63000	128.59264			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.39755			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.16000		132.38248		2.16000	128.33512			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.65066			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.89874			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.24142			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.30000		111.27454		2.30000	111.27281			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		22.64993		104.97509	22.36486			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		26.45918		101.07593	26.13718			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		19.56390		100.44759	19.32714			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		24.95338		100.76967	24.65053			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	2.06000		119.12355		2.06000	119.12580			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.35000		97.31060		2.35000	111.54027			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.77656			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.38000		97.05380		2.38000	111.24547			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.81675			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.44000		125.60046		2.44000	343.91147			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.10565			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.74363			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX16	On 15/09/2016	Spot Bond	7.52500	101.12788		7.52500	101.02643			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.08000	101.43476		8.08000	101.32565			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.27500	110.88283		8.27500	110.75939		82,750,000,000,000.00	10,000,000,000	2,500,000,000.00	
FRX19	On 15/11/2019	Spot Bond	8.81000	104.24578		8.81000	104.12171		142,722,000,000.00	16,200,000	760,000,000.00	
FRX20	On 01/10/2020	Spot Bond	9.05000	98.86572		9.05000	98.74624			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.71500	90.12156		9.71500	90.00547			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.60000	110.60020		9.60000	110.45784			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.96000	97.00669		9.96000	96.91751			0.00	0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.34000	96.52664		10.34000	97.18882		124,080,000,000,000.00	12,000,000,000	3,000,000,000.00	
FRX31	On 21/02/2031	Spot Bond	10.46000	93.79937		10.46000	93.66737		7,322,000,000,000.00	700,000,000	350,000,000.00	
FRX45	On 14/04/2045	Spot Bond	9.94500	85.34660		9.94500	85.23289			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.25368			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.25718			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.26588			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.27985			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.29031			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.33556			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.77123			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.80450			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.65576			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.83451			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.86785			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.89561			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.01766			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS3A1U	On 20/02/2016	Spot Bond	100.00000		57.45903	100.00000	56.74321				0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		9.64003	100.00000	9.51993				0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.61733	100.00000	1.59718				0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.27134	100.00000	0.26796				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		8.97327	100.00000	8.86510				0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.50546	100.00000	1.48732				0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.25257	100.00000	0.24953				0.00	0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.82596				0.00	0	700,000,000.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000	0.00000	99.85461				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.20000		100.41073	9.20000	100.28674				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	100.99419				0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		9.53474	100.00000	9.41981				0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		16.54561	100.00000	16.34617				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.74205	100.00000	11.60052				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	101.32154				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.37343				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.43781				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.52716				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	101.51895				0.00	320,000,000	792,500,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.60893				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.18182				0.00	100,000,000	100,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.46441				0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000	0.00000	100.84131				0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.18810				0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001	100.00000	0.00001				0.00	0	562,300,000.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.12954				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.59880				0.00	1,000,000,000	500,000,000.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.53598				0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		9.97963	100.00000	9.85530				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.63231				0.00	300,000,000	100,000,000.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.42112				0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000	0.00000	101.22867				0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.24311				0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.99419				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILC20		On 24/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.15948			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	101.56499			0.00	0	0.00
HMS1B9		On 19/07/2015	Spot Bond	7.30824	101.93668		7.30824	100.68737			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	101.63473			0.00	0	0.00
HMS1C5		On 19/07/2015	Spot Bond	8.30871	101.99003		8.30871	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	101.72436			0.00	0	0.00
HMS1D5		On 19/07/2015	Spot Bond	8.75910	102.08693		8.75910	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	101.83390			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	101.59844			0.00	0	0.00
HPF02		On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.80881			0.00	0	0.00
HPF03		On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.87177			0.00	0	0.00
HPF04		On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.15676			0.00	0	0.00
HPF04/JIBAR		On 25/11/2020	Spot Bond	10.00000	108.04300		10.00000	107.90200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF05	On 17/02/2017	Spot Bond	9.08000	102.67837		9.08000	102.55251			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.00659			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.94561			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.09000	108.81565		8.09000	108.69652			12,350,194,000,000.00	1,526,600,000	1,603,400,000.00
HWAY23	On 07/12/2023	Spot Bond	2.10000	128.64029		2.10000	278.01993			0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.10000	131.43311		2.10000	284.05581			0.00	0	7,000,000,000.00
HWAY34	On 31/07/2034	Spot Bond	9.36000	100.68755		9.36000	100.56042			27,810,432,000,000.00	2,971,200,000	2,349,200,000.00
HWAY35	On 31/07/2035	Spot Bond	9.37000	100.58056		9.37000	100.45343			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	33.41003		100.00000	33.00730			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	65.82988		100.00000	65.01882			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	30.63093		100.00000	30.25355			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	23.53522		100.00000	23.24202			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	108.04300		10.00000	107.90200			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.72000	117.93026		1.74000	117.72849			111,899,618,100,000.00	65,057,917,500	82,097,625,000.00
I2038	On 31/01/2038	Spot Bond	1.70000	126.97665		1.70000	126.98510			193,738,903,020,000.00	13,964,060,600	84,581,032,600.00
I2046	On 31/03/2046	Spot Bond	1.80500	125.84588		1.80500	125.85277			189,784,766,033,500.00	05,143,914,700	01,817,370,100.00
I2050	On 31/12/2050	Spot Bond	1.85000	134.68439		1.85000	134.69060			80,252,578,570,000.00	43,379,772,200	29,239,699,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.27044			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.97500	101.94488		7.97500	101.83663			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.95000	105.86592		7.95000	105.75384			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.79500	101.68621		7.79500	101.57887			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.20007			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	2.19500	99.75344		2.19500	128.56275			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.23000	103.77161		2.23000	131.81046			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.64465			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.07000		101.92968		8.07000	101.81957			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.44577			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.16358			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.98197			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.04300		10.00000	107.90200			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.63500		100.35320		8.63500	100.23673			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.03000		94.84145		9.03000	94.72582			67,725,000,000.00	7,500,000	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.32297			0.00	1,000,000,000	1,000,000,000.00
IBL49	On 02/04/2018	Spot Bond	8.74000		96.47402		8.74000	96.36135			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.08000		101.66878		9.08000	101.54415			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.05363			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.18028			0.00	0	1,000,000,000.00
IBL54	On 31/07/2016	Spot Bond	7.90000		100.50703		7.90000	100.39953			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.41500		100.59209		8.41500	100.47763			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.30066			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.92999			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.72000		102.58819		7.72000	102.48091			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.37500		103.93716		8.37500	103.81945			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.39500		106.46232		9.39500	106.32740			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.03610			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.28582			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.24280			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	101.26864			0.00	160,000,000	80,000,000.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	101.29433			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.43490			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond	2.96000	125.62989		2.96000	126.00520			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00831		100.00000	0.00822			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.42887			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.41294			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.64000	102.52035		8.64000	102.40129			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.75347			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.77844			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.65000	102.89525		9.65000	102.76140			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	102.33179		5.00000	102.26185			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	102.33179		5.00000	102.26185			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.90446		5.00000	100.83566			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	102.33326		5.00000	102.26386			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.25863		4.00000	100.20469			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	99.89125		4.00000	101.83367			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	39.93894		100.00000	39.45226			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	39.78163		100.00000	39.29686			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	39.78163		100.00000	39.29686			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	103.26300		9.20000	103.13618			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.04423			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.73050		100.00000	7.63732			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IM1004	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.40602			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.16178			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	15.21436		100.00000	15.02482			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	82.40701		100.00000	99.26470			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	16.04493		100.00000	15.84725			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	17.32796		100.00000	17.11209			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.39025		100.00000	1.37701			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	8.47486		100.00000	8.37158			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	9.60003		100.00000	9.48043			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	11.65355		100.00000	11.50997			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000	27.33782		100.00000	27.00470			0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000	79.69432		100.00000	78.83369			0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000	74.03651		100.00000	73.29317			0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000	73.14629		100.00000	72.42063			0.00	0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000	83.45324		100.00000	80.55556			0.00	0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000	83.45324		100.00000	80.55556			0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000	89.68059		100.00000	88.59223		100,000,000,000,000.00	1,000,000,000	1,000,000,000.00	
INA515	On 07/04/2015	Spot Bond	6.30000	100.00000		6.30000	99.86211			0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.30000	99.87932		6.30000	99.74176			0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.40000	99.75512		6.40000	99.61573			0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.50000	99.50384		6.50000	99.36299			0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.50000	99.38057		6.50000	99.24007			0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.50000	99.13495		6.50000	98.99513			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA523	On 03/06/2015	Spot Bond	6.50000		98.99513		6.50000	98.85571			0.00	0	0.00
INA524	On 09/06/2015	Spot Bond	6.55000		98.88209		6.55000	98.74192			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.04758			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.93385		101.01690		10.93385	100.74383			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.93385		100.25833		10.93385	100.10169			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.24051			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.23635			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.06993		6.50000	99.98243			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.30949			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	93.38328			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.34226			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.55336			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.04300		10.00000	107.90200			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.22885			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	102.41544			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.46244			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.03395			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.41592			0.00	0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.05561			0.00	0	0.00
ING298	On 17/09/2015	Spot Bond	100.00000		69.12879		100.00000	68.48030			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	106.35466			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		100.00000		0.00000	101.39403			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000		98.11828		100.00000	96.81698			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.65076			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.04300		10.00000	107.90200			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.67103			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.69262			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.48500		104.82477		8.48500	104.70519			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.01875			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.01928			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.01966			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.58769			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.66773			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.37229			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.39000		103.46094		9.39000	103.32988			34,743,000,000,000.00	3,700,000,000	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.43646			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.64000		102.75080		8.64000	102.63277			126,144,000,000.00	14,600,000	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.90296			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.83816			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	100.12786			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.24498			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.31000		103.48195		8.31000	103.36628			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	101.74498			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.66208			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.51000		95.92592		3.51000	125.94555			5,465,065,086,000.00	1,556,998,600	778,499,300.00
IV019	On 31/03/2028	Spot Bond	3.62500		140.95743		3.62500	146.42571			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.99974			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	99.75488			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.78151			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.49981			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.13935			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.74000	97.92273		3.74000	106.29984			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.74000	97.84110		3.74000	105.29182			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.55027			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.12324			0.00	0	4,000,000,000.00
IV08	On 30/04/2018	Spot Bond		10.17500	115.14862		10.17500	114.99088			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	103.57150			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.72500	139.44943		3.72500	139.42101			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond		100.00000	92.40506		100.00000	91.25000			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond		100.00000	90.79602		100.00000	89.68059			0.00	0	0.00
IVA514	On 02/04/2015	Spot Bond		6.30000	99.91377		6.30000	99.94825			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond		6.30000	99.96549		6.30000	99.82769			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond		6.30000	99.84490		6.30000	99.70743			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond		6.40000	99.72024		6.40000	99.58094			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond		6.50000	99.46859		6.50000	99.32784			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond		6.50000	99.22253		6.50000	99.08247			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond		6.50000	99.09996		6.50000	98.96024			0.00	0	0.00
IVA523	On 04/06/2015	Spot Bond		6.50000	0.00000		6.50000	98.83831			0.00	0	0.00
IVA524	On 11/06/2015	Spot Bond		6.55000	98.84701		6.55000	98.70694			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	101.64546			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.04300	10.00000	107.90200				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.51882				0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.90771				0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.80127				0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.85150				0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.64828				0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.69210				0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.70304				0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.72491				0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.62650				0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.55503				0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.32873				0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.29905				0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.92154				0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.67533				0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.66869				0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000	0.00000	99.89963				0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.87867				0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.34883				0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.19142				0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.27835				0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.01291				0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.01452				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.01451			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.97500	103.15209		8.97500	103.02708			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	13.96733		100.00000	13.81176			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	10.14205		100.00000	11.89453			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.43511			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.06000	103.22961		9.06000	103.10335			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.35429			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.92181			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.33654			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	103.47047			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.29476			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.41414			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.11000	103.52049		7.11000	103.42119			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.22836			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.84144			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.65916			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.28186			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.04286			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.11751			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.61478			0.00	0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.15622			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000	100.00000		0.00000	101.59359			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.35445			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.45372			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG03U	On 21/02/2016	Spot Bond	100.00000		57.31515	100.00000	56.60112				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	102.07498				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.43464				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.45026				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.59605				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		60.45247	100.00000	59.70768				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.72188				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.52554				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.30000		139.25962	8.30000	139.10327				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.18769				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	100.26099				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.69161				0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.23806				0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.73979				0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	10.03000		101.93863	10.03000	101.80093				0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		101.07967	9.71000	100.94739				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.24933				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.73000		98.89403	8.73000	98.77738			449,595,000,000.00	51,500,000	3,260,000,000.00	
LGL03	On 03/04/2018	Spot Bond	8.80000		97.09010	8.80000	96.97581			24,640,000,000,000.00	2,800,000,000	700,000,000.00	
LGL04	On 14/08/2020	Spot Bond	9.70000		99.09968	9.70000	98.97011			53,350,000,000,000.00	5,500,000	580,000,000.00	
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.49963				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.60893				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	8.63000		104.70117	8.63000	104.57974				0.00	0	1,040,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.66233		0.00		0	0.00	
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.07374		0.00		0	0.00	
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.87893		0.00		0	0.00	
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.91571		0.00		0	0.00	
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.98162		0.00		0	0.00	
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.47544		0.00		0	0.00	
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.91247		0.00		0	0.00	
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.32191		0.00		0	0.00	
MAQ066	On 24/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.61686		0.00		0	0.00	
MAQ067	On 11/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.32220		0.00		0	0.00	
MAQ068	On 09/06/2015	Spot Bond	0.00000	100.00000	0.00000	98.81614		0.00		0	0.00	
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.52900		0.00		0	0.00	
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.53302		0.00		0	0.00	
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.05275		0.00		0	0.00	
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.52740		0.00		0	0.00	
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.14936		0.00		0	0.00	
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.80901		0.00		50,000,000	100,000,000.00	
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.08395		0.00		0	0.00	
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.64172		0.00		0	0.00	
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.95942		0.00		0	0.00	
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.40905		0.00		0	0.00	
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.51911		0.00		0	0.00	
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.02504		0.00		0	0.00	
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.00527		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.02795			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.45503			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	53.22601		100.00000	52.58441			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	22.51586		100.00000	22.23846			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	18.15422		100.00000	17.93055			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	18.25281		100.00000	18.02793			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond		100.00000	17.52677		100.00000	17.30843			0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond		100.00000	23.71291		100.00000	23.41750			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.63500	101.11749		8.63500	105.50298			34,540,000,000.00	4,000,000	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond		8.65500	100.64274		8.65500	104.96472			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	102.16288			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.89521			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.83233			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	101.91238			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.88500	101.02197		7.88500	100.91495			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.62500	104.59698		8.62500	104.47506			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.31500	105.93952		9.31500	105.80639			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.25541			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.26415			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.38000	103.48895		9.38000	103.50244			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.28000	101.00650		7.28000	100.90900			0.00	0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.72924			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.81000	103.02144		8.81000	102.89950			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.33592			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.19000		106.52234		9.19000	104.37474			7,352,000,000,000.00	800,000,000	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	100.71930			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		22.44524		100.00000	22.17468			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.78664			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.51000		102.91708		8.51000	102.79933			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.23000		102.70660		7.23000	102.60689			9,037,500,000,000.00	1,250,000,000	630,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.50000		105.62356		8.50000	105.50218			18,360,000,000,000.00	2,160,000,000	1,149,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		7.28088		100.89771	7.18944			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		7.37450		100.61875	7.28213			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	96.51120			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.99516			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	101.08068			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		1.05078		100.00000	1.03769			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		1.05078		100.00000	1.03769			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.76000		100.41895		8.76000	100.30011			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.66500		100.44051		7.66500	100.33622			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.90000		103.27082		8.90000	103.14668			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK12A	On 19/03/2021	Spot Bond		8.64000	103.86148		8.64000	103.74218			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.09500	104.32420		9.09500	104.19821			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.74410			0.00	90,000,000	130,000,000.00
NBK14A	On 26/06/2021	Spot Bond		9.00000	103.94763		9.00000	103.83614			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.76865			0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond		9.24000	99.06802		9.24000	98.92653			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.85735			0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond		9.90000	98.53155		9.90000	98.40014			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.44403			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.76306			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.11421			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.89117			0.00	0	200,000,000.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.15972			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.00024			0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.99572			0.00	0	0.00
NBK23B	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	101.02233			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond		0.00000	100.00000		0.00000	101.01781			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond		0.00000	100.00000		0.00000	101.09532			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.10000	102.07813		7.10000	101.98196		42,476,460,000,000.00	5,982,600,000	3,731,300,000.00	
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.99124			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.65500	110.75482		8.65500	110.62739		76,266,129,000,000.00	8,811,800,000	3,560,000,000.00	
NBK4	On 28/10/2024	Spot Bond		10.47500	38.58722		10.47500	38.53460			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.03000	104.59825		7.03000	104.49785			0.00	0	3,030,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.60950			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.66439			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.58500	101.98792		7.58500	101.88481			32,615,500,000,000.00	4,300,000,000	3,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.20390			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.89578			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.73098			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.68183			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.52811			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.64781			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	101.41009			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.35442			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	91.95555			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.90614			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.99243			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.27548			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.26151			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.53541			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.25293			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.24690			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.24672			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.24116			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.28376			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN83	On 20/03/2024	Spot Bond		9.64500	108.07057		9.64500	106.36896			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.28204			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.68000	106.82677		9.68000	105.31010			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.28376			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.25552			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.25554			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.28651			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.28994			0.00	0	0.00
NCLN92	On 02/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.62351			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.22000	101.98183		7.22000	101.88421			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.60798			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	99.44277			0.00	200,000,000	100,000,000.00
NED15	On 08/04/2024	Spot Bond		9.83500	103.85396		9.83500	108.92562			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	103.50497			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	100.00000		0.00000	101.89163			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond		0.00000	100.00000		0.00000	101.86657			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.91677			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		9.44500	122.55479		9.44500	122.39866			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	100.97465			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.04300		10.00000	107.90200			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.25000	169.29049		2.25000	169.28930			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond		2.60000	95.72971		2.60000	138.24248			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NILB12	On 07/12/2033	Spot Bond	3.45000	184.95754		3.45000	184.91427			0.00	0	0.00
NILB13	On 31/01/2025	Spot Bond	2.99000	105.05900		2.99000	105.43676			0.00	0	0.00
NILB14	On 31/03/2028	Spot Bond	3.21500	146.71842		3.21500	137.34143			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.43000	105.72944		8.43000	105.60893			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.06000	106.87129		9.06000	106.73689			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.77426			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.77458			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.73303			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.75884			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.74338			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.26000	106.86855		9.26000	108.28302			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.75890			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.77430			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.76400			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.46000	106.86600		9.46000	106.72575			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.79500			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.78461			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.78977			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.98000			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.91735			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.80522			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.38000	116.23366		8.38000	116.10266			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.09000	122.34813		9.09000	122.19800			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.14500	173.13108		2.14500	173.13234			0.00	0	8,400,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond	9.90000	121.66544		9.90000	121.50406			12,276,000,000,000.00	1,240,000,000	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.76608			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.57786			0.00	3,000,000,000	1,500,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.24036			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.51725			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.71593			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.82593			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.92574			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.49800		100.00000	17.28001			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	65.82777		100.00000	65.01674			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.12000	104.92494		7.12000	104.82416			78,360,584,000,000.00	11,005,700,000	5,805,700,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000		0.00000	100.74283			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.58000	101.31165		9.58000	102.00106			0.00	0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.32541			0.00	0	0.00
OML05	On 19/03/2025	Spot Bond	9.72000	100.74470		9.72000	100.51779			0.00	0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.27500	100.82662		10.27500	100.60354			0.00	0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	10.90000	100.95358		10.90000	100.73592			0.00	0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	38.66480		100.00000	38.18312			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.28000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.90267			0.00	10,000,000,000	5,000,000,000.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.04300		10.00000	107.90200			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.94040			0.00	0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.61363			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM17	On 06/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.54505			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.14300			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.18186			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.42170			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.29000		104.39063		9.29000	105.13381			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.28240			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.31780			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.33373			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.36912			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.52125			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.55662			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.40008			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.72000		44.44339		7.72000	44.39717			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.13000		103.93955		6.13000	103.85464		4,179,713,936,258,000.00	81,845,666,600	67,969,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.37500		97.26492		6.37500	97.18238			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.47500		110.32884		6.47500	110.23335		2,205,682,240,702,500.00	40,645,905,900	79,399,572,500.00	
R159P	On 15/09/2016	Spot Bond	6.30500		91.46305		6.30500	91.38594			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.80000		123.54358		7.90000	122.55507		6,223,724,882,280,000.00	44,067,292,600	41,701,800,000.00	
R187P	On 21/12/2026	Spot Bond	7.64000		41.57452		7.64000	41.53172			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.56000		38.95095		7.56000	38.91127			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.74000		285.18200		1.74000	285.19979		40,818,921,522,000.00	23,459,150,300	21,665,324,800.00	
R202	On 07/12/2033	Spot Bond	1.72500		235.29646		1.74000	234.80738		429,909,277,905,000.00	49,222,769,800	70,837,345,200.00	
R2023	On 28/02/2023	Spot Bond	7.59500		101.69649		7.69500	101.00566		4,466,186,812,850,000.00	88,043,030,000	37,363,615,600.00	
R203	On 15/09/2017	Spot Bond	6.85500		103.59119		6.95000	103.28143		9,210,799,012,164,000.00	43,661,416,800	94,323,423,500.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 31/01/2030	Spot Bond		8.29000	98.99143		8.29000	98.88043			2,253,673,450,092,000.00	78,127,074,800	30,554,877,400.00
R2032	On 31/03/2032	Spot Bond		8.41500	98.67757		8.41500	98.56652			6,793,375,072,621,500.00	07,293,532,100	74,955,969,900.00
R2037	On 31/01/2037	Spot Bond		8.51500	101.38164		8.51500	101.26494			8,266,845,700,535,500.00	70,856,805,700	94,892,924,400.00
R204	On 21/12/2018	Spot Bond		7.11000	105.19020		7.20500	104.77852			0,580,634,555,894,000.00	88,134,255,400	47,510,180,700.00
R2044	On 31/01/2044	Spot Bond		8.56500	103.54137		8.56500	103.42150			2,766,515,573,986,500.00	23,002,402,100	97,566,420,600.00
R2048	On 28/02/2048	Spot Bond		8.55000	103.07886		8.55000	102.96167			5,057,197,722,135,000.00	91,485,113,700	73,367,335,200.00
R207	On 15/01/2020	Spot Bond		7.28500	101.48720		7.38000	101.00969			4,780,684,415,594,500.00	56,236,707,700	07,167,427,600.00
R208	On 31/03/2021	Spot Bond		7.38500	97.10094		7.49000	96.51435			2,009,582,829,975,500.00	26,212,976,300	52,014,935,000.00
R209	On 31/03/2036	Spot Bond		8.33500	79.61166		8.46000	78.49748			9,479,892,456,038,000.00	37,359,622,800	98,227,148,700.00
R210	On 31/03/2028	Spot Bond		1.72500	173.51760		1.72500	173.52902			173,299,789,350,000.00	00,463,646,000	38,429,755,300.00
R211	On 31/01/2017	Spot Bond		1.49000	130.17260		1.49500	130.17341			99,368,540,295,000.00	66,690,295,500	37,319,282,500.00
R212	On 31/01/2022	Spot Bond		1.63500	136.75764		1.66000	136.55545			639,202,005,601,500.00	90,949,238,900	69,603,797,000.00
R213	On 28/02/2031	Spot Bond		8.23000	89.91263		8.35000	88.84904			6,945,912,178,509,000.00	43,974,748,300	30,423,665,800.00
R214	On 28/02/2041	Spot Bond		8.49500	79.89907		8.49500	79.80880			9,371,623,598,851,000.00	03,192,889,800	06,751,211,000.00
R228C	On 15/09/2015	Spot Bond		6.37500	97.26492		6.37500	97.18238			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.29500	94.35500		6.29500	94.27558			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.30500	91.46305		6.30500	91.38594			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.44500	98.69299		6.44500	98.60707			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.31500	95.70523		6.31500	95.62353			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.29500	92.79753		6.29500	92.71856			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.35500	89.87663		6.35500	89.79943			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.92500	86.05503		6.92500	85.97459			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.97500	83.06640		6.97500	82.98821			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R333C	On 21/06/2018	Spot Bond	7.21000	79.68517		7.21000	79.60768			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.19000	76.96752		7.19000	76.89288			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.17000	74.35692		7.17000	74.28500			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.16000	71.81610		7.16000	71.74674			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.34000	68.70978		7.34000	68.64178			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.32000	66.35040		7.32000	66.28491			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.41000	63.66383		7.41000	63.60024			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.38000	61.50857		7.38000	61.44737			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.35000	59.44349		7.35000	59.38458			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.32000	57.46438		7.32000	57.40766			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.28000	55.61128		7.28000	55.55668			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.24000	53.83874		7.24000	53.78617			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.84000	49.26449		7.84000	49.21248			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.80000	47.58363		7.80000	47.53364			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.76000	45.97784		7.76000	45.92978			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.72000	44.44339		7.72000	44.39717			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.68000	42.97673		7.68000	42.93226			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.64000	41.57452		7.64000	41.53172			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.60000	40.23359		7.60000	40.19239			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.56000	38.95095		7.56000	38.91127			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	103.83169			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.11958			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	104.35470			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	103.08696			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.55347			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	23.09036		100.00000	22.80270			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	16.08476		100.00000	15.88659			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	29.73870		100.00000	29.38023			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	63.56378		100.00000	62.77190			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	29.36659		100.00000	29.01260			0.00	0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000	16.79797		100.00000	16.59101			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	20.54339		100.00000	21.30652			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.70301		100.00000	8.58903			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	15.61986		100.00000	12.88491			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	12.65493		100.00000	10.92388			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.03393		100.00000	9.00934			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.47035			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.48647			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.72518			0.00	500,000,000	500,000,000.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.76197			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.45760			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.69939			0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.61945			0.00	0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.17568			0.00	0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.17498			0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000	16.95475		100.00000	16.75037			0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000	11.89375		100.00000	11.75039			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES03U	On 02/03/2020	Spot Bond	100.00000		9.85412	100.00000	9.73534				0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		9.10561	100.00000	8.99585				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.02596				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.63992				0.00	460,000,000	460,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	101.20475				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.50658				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.63630				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.64968				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000	0.00000	100.52333				0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	200,000,000	200,000,000.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.52180				0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000	0.00000	85.09639				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000	0.00000	83.90271				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	90.45866				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	89.38751				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.17988				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000	0.00000	81.76676				0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000	0.00000	94.08165				0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		104.03303	12.35000	103.86097				0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		15.58686	100.00000	15.39268				0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.72802				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		6.03445	100.00000	5.96092				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		32.76800	100.00000	25.89143				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP07U	On 31/01/2016	Spot Bond	100.00000		60.41375	100.00000	59.66112				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.81676	100.00000	14.72621				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		32.27171	100.00000	31.86967				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	106.10330				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	79.63359				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.79000		110.03277	8.79000	109.90283				46,587,000,000.00	5,300,000	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.14500		105.21257	9.14500	105.08340				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.61000		90.45968	9.61000	107.93167				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	97.68435				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.67500		108.71901	7.67500	108.60598				22,257,500,000,000.00	2,900,000,000	2,650,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		108.04300	10.00000	107.90200				0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.77259				0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.09000		104.66425	9.09000	104.53652				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000	0.00000	102.37955				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000	0.00000	101.55298				0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000	0.00000	102.84469				0.00	200,000,000	100,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.53745				0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.51074				0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000	0.00000	100.81909				0.00	200,000,000	100,000,000.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000	0.00000	101.65489				0.00	400,000,000	200,000,000.00
SBK7	On 24/05/2015	Spot Bond	7.03000		103.87469	7.03000	103.77565				8,436,000,000,000.00	1,200,000,000	600,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.70500		99.14002	8.70500	99.02405				41,261,700,000,000.00	4,740,000,000	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.62000		103.27864	7.62000	103.17445				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN29	On 15/09/2015	Spot Bond	7.96000	103.12901		7.96000	103.02049			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.38000	103.38453		7.38000	103.28341			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.35000	100.28994		8.35000	100.17854			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.52500	103.32053		7.52500	103.21755			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.83500	103.18397		7.83500	103.07704			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.35253			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.89905			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.00000	102.35180		8.00000	102.24277			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.79731			0.00	20,000,000,000	10,000,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.21103			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.41021			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.25000	107.22913		9.25000	107.09602			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.80000	105.61938		9.80000	105.47990			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.03130			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.81984			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.96418			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.97851			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.78500	103.55415		8.78500	103.43126			291,662,000,000.00	33,200,000	330,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	21.50822		100.00000	21.26865			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.23500	106.60703		9.23500	106.47417			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.09496			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.74500	102.55859		8.74500	102.43809			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.81000	92.23269		9.81000	92.11077			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.88927			0.00	200,000,000	700,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS31	On 27/06/2027	Spot Bond		9.55000	104.76277		9.55000	104.62860			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.28024			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.28778			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond		9.70000	102.94912		9.70000	102.81672		28,130,000,000,000.00	2,900,000,000	1,450,000,000.00	
SBS35	On 29/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.26856			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond		0.00000	100.00000		0.00000	101.30288			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond		8.78000	98.37293		8.78000	98.25625			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond		9.82000	97.15019		9.82000	97.02164		58,920,000,000,000.00	6,000,000,000	1,500,000,000.00	
SBS39	On 29/01/2030	Spot Bond		10.40000	96.63836		10.40000	96.50312			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.19000	100.48266		9.19000	100.35805		367,600,000,000.00	40,000,000	100,000,000.00	
SBS9	On 07/07/2016	Spot Bond		7.47500	107.44383		7.47500	107.33498		2,242,500,000,000.00	300,000,000	330,000,000.00	
SBSI11	On 07/12/2023	Spot Bond		2.35000	126.39662		2.35000	273.16156		141,000,000,000.00	60,000,000	30,000,000.00	
SBSI12	On 31/01/2017	Spot Bond		2.14000	101.09271		2.14000	128.68837		535,000,000,000.00	250,000,000	250,000,000.00	
SCM10U	On 15/09/2017	Spot Bond		100.00000	22.66249		100.00000	22.38931			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.58143			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	22.17468		100.00000	21.90739			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	165.00820		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		2.76500	113.46483		2.76500	127.27019			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	100.06993		6.50000	99.98243			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.50165			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.01396			0.00	300,000,000	100,000,000.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.59315			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		8.98000	101.90069		8.98000	101.77780			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.19847			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.03725			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.20771			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	23.59430		100.00000	23.30036			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.04300		10.00000	107.90200			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.44897			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	91.26488		100.00000	90.16265			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.41212			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	33.49117		100.00000	33.08746			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	40.65912		100.00000	40.16901			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	30.15449		100.00000	29.78704			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond		9.29000	102.60845		9.29000	102.48193			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.66689			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	102.14755			0.00	0	0.00
SHS22	On 23/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.85048			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.72500	103.76626		7.72500	103.65768			33,063,000,000,000.00	4,280,000,000	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.80500	100.59458		8.80500	100.78706			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.35000	100.28994		8.35000	100.17854			54,943,000,000,000.00	6,580,000,000	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.78993			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.88807			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.22672				0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000	0.00000	100.75666				0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000	0.00000	100.77707				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.69010				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.05000	104.43118	8.05000	104.31803				0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.51209				0.00	300,000,000	100,000,000.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.77251				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.59889				0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.04000	95.91666	9.04000	99.81656			2,013,208,000,000.00	0.00	222,700,000	440,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.69437				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.15903				0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.45509				0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.98000	89.97800	8.98000	89.87010				0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.98000	89.97800	8.98000	89.87010				0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.74000	95.90772	8.74000	95.79446				0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.33255				0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.83000	101.42282	7.83000	101.31704				0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.49000	109.75795	2.49000	110.17198				0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.45500	100.90937	8.45500	100.79465				0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.72808				0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.90000	107.16080	9.90000	107.01867				0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.61925				0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.19000	75.85179	10.19000	75.74943				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000	0.00000	101.53753				0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000	0.00000	101.55265				0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.17875				0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.73477				0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.15099				0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.78662				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	100.26070				0.00	0	2,000,000,000.00
SSN033	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.34960				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	99.52738				0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.52869				0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.42180				0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.26385				0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.23278				0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.17833				0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.12716				0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.00059				0.00	0	0.00
SY1230	On 09/06/2015	Spot Bond	0.00000	100.00000	0.00000	98.81118				0.00	0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000	100.00000	0.00000	98.78958				0.00	0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000	100.00000	0.00000	98.67283				0.00	0	0.00
SY1233	On 22/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.65476				0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.59000	102.97774	6.59000	102.88771				3,690,400,000,000.00	560,000,000	19,270,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.55000	103.24329	8.55000	103.12528				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TF108U	On 22/02/2016	Spot Bond	100.00000		60.40462	100.00000	59.65210				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.40559				0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.13224				0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.62254				0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.24671				0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.25897				0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.77256				0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.03304				0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.19311				0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.22818				0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.72500		102.83134	7.72500	102.72374				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.48828				0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.52799				0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.69028	7.83000	101.58246				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.46644				0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.51608				0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.59129				0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.46644				0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.51608				0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		85.17024	7.16000	101.44845				0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.61332				0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.60539				0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000	0.00000	101.79578				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.77001			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.54767			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.45877			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.46446			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.52799			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.88226		8.73000	101.76208			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.18790			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.51608			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.67500	96.90798			8.67500	100.31859			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.00484			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.53318			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.61729			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.59546			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.60492			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.79182			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.78389			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.73244			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.40937			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.41728			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.39933			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.76176			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.78727			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.98000		101.41477		8.98000	101.67294			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.77197			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.80767			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.89000		99.79807		8.89000	99.67824			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.04979			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.10562			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.00000		94.81936		9.00000	98.65536			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.85352			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.85352			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.16837			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.93489			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.93489			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.27972			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.26371			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.26371			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.72968			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.53518			0.00	10,000,000,000	5,000,000,000.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		7.03122		101.06155	6.94379			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.73467			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.50528			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.95373			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.50528			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.52521			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.53518			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.49332			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.52521			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.63482			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.63482			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.63482			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.79421			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.83405			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.78425			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.58036			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	102.63007			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.61019			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		6.68000	105.52513		6.68000	105.42903			0.00	0	550,000,000.00
TL20	On 22/02/2020	Spot Bond		9.33000	88.09987		9.33000	87.96070			0.00	0	400,000,000.00
TL20/R207	On 25/11/2020	Spot Bond		10.00000	108.04300		10.00000	107.90200			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.91000	106.76162		7.91000	106.64728		417,671,730,000,000.00	52,803,000,000	30,020,000,000.00	
TN20	On 17/09/2020	Spot Bond		9.23500	105.90518		9.23500	105.77534		410,150,361,000,000.00	44,412,600,000	23,170,000,000.00	
TN20U	On 14/04/2020	Spot Bond		100.00000	1.13308		100.00000	1.11912			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.40000	112.63974		9.40000	112.49693		252,484,000,000,000.00	26,860,000,000	11,230,000,000.00	
TN25	On 19/08/2025	Spot Bond		9.65000	100.24254		9.65000	100.11213		311,695,000,000,000.00	32,300,000,000	16,130,000,000.00	
TN27	On 14/11/2027	Spot Bond		9.70000	97.77547		9.70000	97.64765		237,059,270,000,000.00	24,439,100,000	12,870,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN30	On 09/10/2030	Spot Bond	10.01000	103.76232	10.01000	103.62319				70,670,600,000,000.00	7,060,000,000	3,530,000,000.00
TN40	On 09/10/2040	Spot Bond	10.40500	103.00869	10.40500	102.86527				68,881,100,000,000.00	6,620,000,000	2,560,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.46073				0.00	3,380,000,000	1,190,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.80880				0.00	7,400,000,000	7,400,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.93374				0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.95701				0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.95938				0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.07409				0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000	0.00000	101.31186				0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000	0.00000	100.95822				0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.91501				0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.04300	10.00000	107.90200				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.90698				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.90497				0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	99.85895				0.00	0	40,000,000.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000	0.00000	99.84917				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.19383	10.00000	100.05534				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.18900	9.75000	100.05396				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.18852	100.00000	10.05350				0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.33183				0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.35143				0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.36227				0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.36444				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.42474			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.55572			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	13.45041		100.00000	13.28285			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.74625			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.99611			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.73894			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.17534			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.95206			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	97.67442			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	97.38501			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.11435			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.61766			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.46590			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	96.05653			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.59135			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	95.24507			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	94.59141			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.53667			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	100.00000		0.00000	94.37942			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000	100.00000		0.00000	94.00463			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	93.66669			0.00	0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	93.26897			0.00	0	0.00
TSP187	On 25/06/2015	Spot Bond	100.00000	82.20721		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
TSP188	On 31/03/2016	Spot Bond	100.00000		50.57297	100.00000	100.00000				3,590,000,000,000,000.00	35,900,000,000	20,000,000,000.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.49216	100.00000	14.31162				0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		99.45504	100.00000	98.11828				0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.41918				0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.39438				0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.30500				0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.26594				0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		100.00000	0.00000	101.09918				0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.92024				0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.89041				0.00	0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.62808				0.00	0	0.00
TWC088	On 23/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.17534				0.00	0	0.00
TWC089	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.17830				0.00	0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.18329				0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.56534				0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.69521				0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.40507				0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.63767				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.89000		109.20361	8.89000	109.07463				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		7.85063	100.00000	7.77151				0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.66943	100.00000	7.59214				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKC06	On 29/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.29233			0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000	70.87379		100.00000	70.19231			0.00	0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.11890			0.00	0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.11823			0.00	200,000,000	100,000,000.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.06336			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.09716			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.09864			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.01067			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.01237			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000	7.37097		100.00000	7.29668			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000	7.18975		100.00000	7.11730			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00021		100.00000	0.00021			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.86500	110.51009		6.86500	110.40711			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.93500	234.98414		1.93500	234.99222			0.00	0	736,400,000.00
WSP1	On 28/05/2015	Spot Bond	6.45000	103.56662		6.45000	103.47601			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.45000	106.23112		7.45000	106.12384			0.00	0	4,800,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.76000	107.53545		7.76000	107.42243			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.00500	107.34111		8.00500	107.22480			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.09000	107.55068		8.09000	107.43293			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.08000	98.62008		6.08000	98.53914			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.01000	96.89333		6.01000	96.81455			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.08000	98.60388		6.08000	98.52297			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.15000	73.00772		7.15000	72.93807			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	68.92091		100.00000	68.26959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond									
				100.00000	36.48070	100.00000	36.13595			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>1.56e+017</b>	<b>5,793,869,000</b>	<b>1787151169900.00</b>
<b>Grand Total:</b>										<b>1.56e+017</b>	<b>5,794,130,565</b>	<b>1787155242014.00</b>