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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 18/03/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R	On 23/03/2015	Any day expiry		12.32950	12.32950		12.40210	12.40210		18.34	0.00	0	0.00
\$ / R	On 23/03/2015	Any day expiry	12.09	Call	269.33450	0.26933	336.40240	0.33640	269.335	19.43	0.00	0	5,000.00
\$ / R	On 23/03/2015	Any day expiry	12.12	Call	245.26810	0.24527	311.02210	0.31102	245.268	19.32	0.00	0	5,000.00
\$ / R	On 23/03/2015	Any day expiry	12.53	Call	39.79550	0.03980	70.35790	0.07036	39.796	19.44	0.00	0	10,000.00
\$ / R	On 27/03/2015	Any day expiry		12.33760	12.33760		12.41020	12.41020		18.25	1,054,000.00	85	2,714.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	0.13030	0.00013	0.15320	0.00015	0.130	27.31	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	0.35530	0.00036	0.38000	0.00038	0.355	25.30	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	0.56940	0.00057	0.58330	0.00058	0.569	24.37	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	730.44340	0.73044	802.60520	0.80261	730.443	19.11	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	534.37060	0.53437	605.47860	0.60548	534.371	16.96	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	0.02970	0.00003	0.09830	0.00010	0.030	32.97	0.00	0	300.00
\$ / R	On 30/03/2015	Any day expiry		12.34360	12.34360		12.41620	12.41620		17.36	0.00	0	1,157.00
\$ / R	On 31/03/2015	Any day expiry		12.34560	12.34560		12.41820	12.41820		17.35	0.00	0	0.00
\$ / R	On 31/03/2015	Any day expiry	12.31	Put	141.63220	0.14163	116.78070	0.11678	141.632	17.11	0.00	0	20,000.00
\$ / R	On 01/04/2015	Any day expiry		12.34760	12.34760		12.42020	12.42020		17.30	0.00	0	1,090.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	1.60590	0.00161	1.40850	0.00141	1.606	21.30	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	221.63990	0.22164	273.59640	0.27360	221.640	16.89	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.39	Call	146.58030	0.14658	0.00000	0.00000	146.580	17.27	997,000.00	5,000	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 02/04/2015	Any day expiry			12.34960	12.34960	12.42220	12.42220		17.29	0.00	0	0.00
\$ / R	On 02/04/2015	Any day expiry	11.81	Call	553.90990	0.55391	623.18920	0.62319	553.910	15.79	0.00	0	2,500.00
\$ / R	On 09/04/2015	Any day expiry			12.36370	12.36370	12.43630	12.43630		16.89	0.00	0	0.00
\$ / R	On 09/04/2015	Any day expiry	12.21	Call	281.34590	0.28135	333.09460	0.33309	281.346	16.20	0.00	0	2,500.00
\$ / R	On 28/04/2015	Any day expiry			12.40190	12.40190	12.47460	12.47460		16.56	0.00	0	2,810.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	1.55670	0.00156	1.26260	0.00126	1.557	16.88	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	3.81050	0.00381	3.01460	0.00301	3.811	15.09	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	499.89330	0.49989	557.86810	0.55787	499.893	15.27	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	6.83650	0.00684	8.87170	0.00887	6.836	27.59	0.00	0	300.00
\$ / R	On 13/05/2015	Any day expiry			12.43220	12.43220	12.50500	12.50500		16.70	0.00	0	6,000.00
\$ / R	On 15/05/2015	Any day expiry			12.43630	12.43630	12.50900	12.50900		16.74	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry			12.46070	12.46070	12.53340	12.53340		16.68	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	6.56500	0.00657	5.51870	0.00552	6.565	16.15	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	8.80460	0.00880	7.38060	0.00738	8.805	15.63	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	13.71440	0.01371	11.45630	0.01146	13.714	14.85	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	671.41030	0.67141	730.07980	0.73008	671.410	14.80	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	478.15210	0.47815	527.30290	0.52730	478.152	15.69	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	24.03420	0.02403	28.22820	0.02823	24.034	27.56	0.00	0	300.00
\$ / R	On 03/06/2015	Any day expiry			12.47490	12.47490	12.54770	12.54770		16.60	0.00	0	0.00
\$ / R	On 03/06/2015	Any day expiry	12.30	Call	454.55340	0.45455	500.95150	0.50095	454.553	15.88	0.00	0	10,000.00
\$ / R	On 09/06/2015	Any day expiry			12.48720	12.48720	12.55990	12.55990		16.52	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			12.49330	12.49330	12.56600	12.56600		16.52	693,665,495.90	55,523	1,208,821.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	8.70260	0.00870	7.42600	0.00743	8.703	16.06	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	9.04260	0.00904	7.71410	0.00771	9.043	15.99	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	9.95180	0.00995	8.48430	0.00848	9.952	15.82	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	14.05850	0.01406	11.96140	0.01196	14.058	15.22	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	14.60890	0.01461	12.42730	0.01243	14.609	15.15	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	30.48150	0.03048	25.97570	0.02598	30.482	14.19	0.00	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	1,058.21690	1.05822	1,124.63950	1.12464	1,058.217	14.30	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	1,040.83710	1.04084	1,106.95130	1.10695	1,040.837	14.32	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	47.53710	0.04754	40.95130	0.04095	47.537	14.32	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	955.72930	0.95573	1,020.15400	1.02015	955.729	14.41	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	914.36700	0.91437	977.85490	0.97785	914.367	14.46	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Put	71.06700	0.07107	61.85490	0.06185	71.067	14.46	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	161.34670	0.16135	143.83340	0.14383	161.347	14.96	0.00	0	39,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	168.63150	0.16863	150.55550	0.15056	168.632	15.02	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.20	Put	242.82430	0.24282	219.53820	0.21954	242.824	15.53	0.00	0	4,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	483.92360	0.48392	530.39250	0.53039	483.924	15.81	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Put	290.62360	0.29062	264.39250	0.26439	290.624	15.81	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.40	Put	342.93530	0.34294	313.77450	0.31377	342.935	16.09	0.00	0	12,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	392.84490	0.39284	433.50520	0.43351	392.845	16.38	0.00	0	30,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	399.54490	0.39954	367.50520	0.36751	399.545	16.38	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	368.89590	0.36890	407.87060	0.40787	368.896	16.55	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	343.44490	0.34344	380.50530	0.38051	343.445	16.78	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	236.38760	0.23639	264.43790	0.26444	236.388	18.02	0.00	0	37,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Put	743.08760	0.74309	698.43790	0.69844	743.088	18.02	0.00	0	501.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	190.55360	0.19055	214.20490	0.21420	190.554	18.75	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Call	185.18800	0.18519	208.29690	0.20830	185.188	18.86	0.00	0	110.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Put	941.88800	0.94189	892.29690	0.89230	941.888	18.86	0.00	0	201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	152.25290	0.15225	171.91140	0.17191	152.253	19.58	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	146.80570	0.14681	165.87230	0.16587	146.806	19.72	0.00	0	51,500.00
\$ / R	On 26/06/2015	Any day expiry			12.52220	12.52220	12.59530	12.59530		16.63	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	13.46320	0.01346	11.59840	0.01160	13.463	15.67	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	25.95770	0.02596	22.35930	0.02236	25.958	14.68	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	455.11900	0.45512	497.70210	0.49770	455.119	16.23	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	47.56080	0.04756	53.54150	0.05354	47.561	28.24	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.53080	12.53080	12.60390	12.60390		16.61	0.00	0	7,050.00
\$ / R	On 29/07/2015	Any day expiry			12.59270	12.59270	12.66640	12.66640		16.77	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	20.24140	0.02024	17.70530	0.01771	20.241	15.11	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	39.76030	0.03976	34.98360	0.03498	39.760	14.58	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	459.57940	0.45958	498.04930	0.49805	459.579	16.95	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	80.93800	0.08094	88.89850	0.08890	80.938	28.50	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.65460	12.65460	12.72880	12.72880		16.99	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	28.63200	0.02863	25.40140	0.02540	28.632	15.07	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	53.24460	0.05324	47.53550	0.04754	53.245	14.66	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	454.74610	0.45475	489.94580	0.48995	454.746	17.61	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	110.66480	0.11066	119.87640	0.11988	110.665	29.17	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.68450	12.68450	12.75900	12.75900		16.93	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.69310	12.69310	12.76760	12.76760		16.91	6,346,550.00	500	105,185.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	22.55230	0.02255	20.08680	0.02009	22.552	15.37	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,117.30210	2.11730	2,189.16770	2.18917	2,117.302	15.32	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	46.01910	0.04602	41.23360	0.04123	46.019	14.85	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,740.63600	1.74064	1,810.20580	1.81021	1,740.636	14.82	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	47.53600	0.04754	42.60580	0.04261	47.536	14.82	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	65.24300	0.06524	58.66080	0.05866	65.243	14.57	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	74.89610	0.07490	67.43970	0.06744	74.896	14.46	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	102.24290	0.10224	92.39550	0.09240	102.243	14.20	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	110.42080	0.11042	99.95720	0.09996	110.421	14.25	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,216.66280	1.21666	1,279.73760	1.27974	1,216.663	14.32	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	931.85160	0.93185	987.59250	0.98759	931.852	14.83	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	671.56610	0.67157	716.79010	0.71679	671.566	16.16	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	473.57610	0.47358	508.35320	0.50835	473.576	17.76	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	386.91600	0.38692	416.45710	0.41646	386.916	18.70	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	277.78630	0.27779	300.06580	0.30007	277.786	20.33	1,388,931.50	5,000	125,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	237.22040	0.23722	256.63370	0.25663	237.220	21.08	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	206.12710	0.20613	223.26180	0.22326	206.127	21.77	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.72310	12.72310	12.79790	12.79790		17.00	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	37.10000	0.03710	33.26520	0.03327	37.100	14.95	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	64.41230	0.06441	58.05610	0.05806	64.412	14.54	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	93.16030	0.09316	84.30550	0.08431	93.160	14.24	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	450.95320	0.45095	483.34470	0.48334	450.953	18.28	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	305.94840	0.30595	329.27870	0.32928	305.948	20.22	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	137.45580	0.13746	147.59500	0.14759	137.456	29.09	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.72740	12.72740	12.80220	12.80220		17.01	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.78760	12.78760	12.86310	12.86310		17.05	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	43.15400	0.04315	38.93300	0.03893	43.154	14.74	0.00	0	300.00

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\$ / R	On 28/10/2015	Any day expiry	11.15	Put	72.99130	0.07299	66.19770	0.06620	72.991	14.39	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	451.94760	0.45195	482.37400	0.48237	451.948	18.92	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	164.75960	0.16476	175.87320	0.17587	164.760	28.78	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.84780	12.84780	12.92390	12.92390		17.09	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	48.17140	0.04817	43.66320	0.04366	48.171	14.55	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	79.82890	0.07983	72.73240	0.07273	79.829	14.25	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	451.83920	0.45184	480.63470	0.48063	451.839	19.51	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	162.14470	0.16214	172.68910	0.17269	162.145	28.46	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.87570	12.87570	12.95220	12.95220		17.16	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.88220	12.88220	12.95870	12.95870		17.15	25,764,400.00	2,000	45,594.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,995.41970	1.99542	2,066.25890	2.06626	1,995.420	14.34	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	63.21970	0.06322	57.55890	0.05756	63.220	14.34	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,950.09440	1.95009	2,020.56170	2.02056	1,950.094	14.30	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,771.75630	1.77176	1,840.54840	1.84055	1,771.756	14.15	0.00	0	39,671.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,598.78240	1.59878	1,665.57890	1.66558	1,598.782	14.00	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	151.67660	0.15168	139.51080	0.13951	151.677	13.84	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	187.97710	0.18798	173.66940	0.17367	187.977	14.00	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	203.46390	0.20346	188.31920	0.18832	203.464	14.10	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	272.91700	0.27292	254.30850	0.25431	272.917	14.50	0.00	0	90,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	706.34490	0.70634	747.01480	0.74701	706.345	17.28	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	673.95830	0.67396	713.14720	0.71315	673.958	17.54	0.00	0	11,629.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	643.52870	0.64353	681.28870	0.68129	643.529	17.79	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	577.78750	0.57779	612.34010	0.61234	577.788	18.40	0.00	0	39,671.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	394.61080	0.39461	419.41240	0.41941	394.611	20.67	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	331.19200	0.33119	352.36650	0.35237	331.192	21.73	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	313.20800	0.31321	333.31840	0.33332	313.208	22.09	3,132,080.00	10,000	78,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	256.97760	0.25698	273.27930	0.27328	256.978	24.33	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.90370	12.90370	12.98040	12.98040		17.24	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	51.95090	0.05195	47.24380	0.04724	51.951	14.37	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	85.85160	0.08585	78.50880	0.07851	85.852	14.15	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	449.38210	0.44938	476.72370	0.47672	449.382	20.10	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	168.76630	0.16877	179.22520	0.17923	168.766	28.55	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			13.02060	13.02060	13.09790	13.09790		17.36	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	168.53540	0.16854	156.27610	0.15628	168.535	13.81	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	374.99090	0.37499	396.00440	0.39600	374.991	22.52	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			13.08240	13.08240	13.16000	13.16000		17.40	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.08900	13.08900	13.16670	13.16670		17.38	0.00	0	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	87.32440	0.08732	80.46870	0.08047	87.324	13.83	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	218.37880	0.21838	203.69040	0.20369	218.379	13.70	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	267.03940	0.26704	250.09260	0.25009	267.039	13.95	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	389.74410	0.38974	410.38850	0.41039	389.744	23.04	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	374.22400	0.37422	392.91970	0.39292	374.224	25.74	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	114.20560	0.11421	121.09150	0.12109	114.206	27.98	0.00	0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			13.27060	13.27060	13.34700	13.34700		17.81	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.27890	13.27890	13.35520	13.35520		17.80	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			13.47410	13.47410	13.54860	13.54860		18.09	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.48240	13.48240	13.55690	13.55690		18.09	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.66100	13.66100	13.73390	13.73390		18.30	0.00	0	251.00

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 19/12/2016	Foreign Exchange Future			13.67140		13.67140		13.74410	13.74410		18.30	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.49330		12.49330		12.56600	12.56600		16.52	274,852.60	22	825.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.69310		12.69310		12.76760	12.76760		16.91	0.00	0	108.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.88220		12.88220		12.95870	12.95870		17.15	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.08900		13.08900		13.16670	13.16670		17.38	0.00	0	0.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.30730		18.30730		18.53320	18.53320		15.34	19,533,889.10	1,067	27,457.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	84.76380		0.08476		60.42230	0.06042	84.764	14.05	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	134.84990		0.13485		179.06250	0.17906	134.850	17.95	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.59250		18.59250		18.82230	18.82230		15.62	3,718,500.00	200	1,352.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.86970		18.86970		19.10320	19.10320		16.00	0.00	0	0.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.17980		19.17980		19.41490	19.41490		16.22	0.00	0	0.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10325		0.10325		0.10371	0.10371		17.12	0.00	0	14,018.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10506		0.10506		0.10555	0.10555		16.11	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10684		0.10684		0.10734	0.10734		16.07	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			13.24010		13.24010		13.33420	13.33420		15.07	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	96.74990		0.09675		115.66830	0.11567	96.750	18.64	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.26580		13.26580		13.35980	13.35980		15.07	3,316,450.00	250	154,632.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	47.14390		0.04714		38.68910	0.03869	47.144	13.65	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	118.72440		0.11872		100.34530	0.10035	118.724	13.63	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	463.86790		0.46387		417.22850	0.41723	463.868	15.23	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	220.84960		0.22085		255.81180	0.25581	220.850	16.42	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	145.19440		0.14519		169.95710	0.16996	145.194	17.78	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	54.29760		0.05430		64.58160	0.06458	54.298	21.46	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.49920		13.49920		13.59560	13.59560		15.41	0.00	0	25,005.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	262.04080		0.26204		235.41850	0.23542	262.041	13.70	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	248.44120		0.24844		274.88780	0.27489	248.441	18.87	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.72920		13.72920		13.82800	13.82800		15.87	0.00	0	10,050.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	348.03210		0.34803		319.25170	0.31925	348.032	13.78	0.00	0	6,291.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	843.40110		0.84340		795.59090	0.79559	843.401	16.00	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	257.05870		0.25706		278.06170	0.27806	257.059	22.31	0.00	0	6,291.00
€ / R	On 14/03/2016	Foreign Exchange Future			13.99020		13.99020		14.09040	14.09040		16.01	0.00	0	0.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.52310		14.52310		14.62290	14.62290		16.93	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/05/2015	Index Future			553.46500		553.46500		553.03500	553.03500			0.00	0	0.00
AL37	On 07/05/2015	Index Future			456.57700		456.57700		455.60000	455.60000			0.00	0	122.00
AL37	On 06/08/2015	Index Future			463.88100		463.88100		462.89300	462.89300			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			541.99000		541.99000		540.88600	540.88600			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			550.66100		550.66100		549.54300	549.54300			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			495.80400		495.80400		495.05500	495.05500			0.00	0	577.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ALBI	On 06/08/2015	Index Future			503.73600		503.73600		502.97900	502.97900			0.00	0	10.00
ALBI	On 05/11/2015	Index Future			512.17900		512.17900		511.41800	511.41800			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.48790		9.48790		9.54530	9.54530		17.43	151,806.40	16	15,197.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	26.99770		0.02700		23.72270	0.02372	26.998	17.69	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	47.08150		0.04708		41.45040	0.04145	47.081	16.77	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	118.04710		0.11805		105.93180	0.10593	118.047	16.84	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	504.14790		0.50415		545.76260	0.54576	504.148	16.96	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	313.25600		0.31326		345.24550	0.34525	313.256	17.37	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	252.42830		0.25243		280.28310	0.28028	252.428	17.66	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.59180		9.59180		9.64980	9.64980		15.77	0.00	0	817.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.69580		9.69580		9.75400	9.75400		15.41	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.81640		9.81640		9.87390	9.87390		15.21	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.75240		9.75240		9.83710	9.83710		15.24	0.00	0	1,771.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.89900		9.89900		9.98550	9.98550		14.99	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.53450		12.53450		12.57530	12.57530		15.94	0.00	0	7,451.00
CHF / R	On 14/09/2015	Foreign Exchange Future			12.78930		12.78930		12.83080	12.83080		16.40	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.98220		1.98220		1.99050	1.99050		15.62	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.99400		1.99400		2.00300	2.00300		15.67	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.78430		1.78430		1.79700	1.79700		16.40	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.81860		1.81860		1.83230	1.83230		16.19	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 07/05/2015	Bond Future			122.11538		122.11538		122.45045	122.45045			0.00	0	0.00
EL28	On 06/08/2015	Bond Future			124.10049		124.10049		124.44287	124.44287			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/05/2015	Bond Future			9.37558		84.88474		9.38340	84.82536			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future			9.45453		86.25738		9.46242	86.19835			0.00	0	0.00
ES33	On 05/11/2015	Bond Future			9.52701		83.90049		9.53485	83.84263			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/05/2015	GOVI	491.93700		491.93700		491.14300	491.14300			167,258,580.00	34	485.00
GOVI	On 06/08/2015	GOVI	499.80700		499.80700		499.00400	499.00400			0.00	0	29.00
GOVI	On 05/11/2015	GOVI	508.18400		508.18400		507.37700	507.37700			0.00	0	0.00
I2025	On 07/05/2015	Bond Future	118.67525		118.67525		118.73839	118.73839			0.00	0	16.00
I2025	On 06/08/2015	Bond Future	119.43863		119.43863		119.50453	119.50453			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/05/2015	Bond Future	128.06476		128.06476		128.13329	128.13329			70,435,618.00	550	2,471.00
I2038	On 06/08/2015	Bond Future	128.83492		128.83492		128.90678	128.90678			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	126.07226		126.07226		126.14115	126.14115			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future	128.12137		128.12137		128.19336	128.19336			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 07/05/2015	Bond Future	134.50693		134.50693		134.57670	134.57670			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future	135.23392		135.23392		135.30699	135.30699			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	225.39900		225.39900		225.50100	225.50100			164,541,270.00	73	1,013.00
IGOV	On 06/08/2015	Index Future	229.02300		229.02300		229.12900	229.12900			0.00	0	100.00
IGOV	On 05/11/2015	Index Future	232.88000		232.88000		232.99200	232.99200			0.00	0	0.00
ILBI	On 07/05/2015	Index Future	610.19800		610.19800		610.69200	610.69200			0.00	0	0.00
ILBI	On 06/08/2015	Index Future	620.14300		620.14300		620.64800	620.64800			0.00	0	159.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.11000		93.89000		6.11000	93.89000			66,896,625.00	2,850	0.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.16000		93.84000		6.18000	93.82000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future	6.19000		93.81000		6.22000	93.78000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.28000		93.72000		6.31000	93.69000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.31000		93.69000		6.35000	93.65000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.42000		93.58000		6.46000	93.54000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.46000		93.54000		6.50000	93.50000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.71000		93.29000		6.77000	93.23000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.89000		93.11000		6.94000	93.06000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.09000		92.91000		7.14000	92.86000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.25000		92.75000		7.29000	92.71000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.38000		92.62000		7.43000	92.57000			0.00	0	0.00
KES / R	On 12/06/2015	Foreign Exchange Future	0.13310		0.13310		0.13430	0.13430			0.00	0	10.00
KES / R	On 14/09/2015	Foreign Exchange Future	0.13220		0.13220		0.13300	0.13300			0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.13130		0.13130		0.13300	0.13300			0.00	0	1,870.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NGN / R	On 12/06/2015	Foreign Exchange Future			0.05580		0.05580		0.05610	0.05610			0.00	0	41,350.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.05240		0.05240		0.05250	0.05250			0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05090		0.05090		0.05090	0.05090			0.00	0	102,200.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.06180		1.06180		1.06320	1.06320			1,061.80	1	250.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.06350		1.06350		1.06490	1.06490			0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.06580		1.06580		1.06710	1.06710			0.00	0	0.00
R186	On 07/05/2015	Bond Future			7.91364		123.48729		7.94120	123.25398		8.06	31,365,771.66	254	37,293.00
R186	On 07/05/2015	Bond Future	7.40	Put	4,660.51000		4.66051		4,879.28000	4.87928	4,660.510	7.85	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.45	Put	4,271.11000		4.27111		4,485.88000	4.48588	4,271.110	7.87	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.50	Put	3,895.42000		3.89542		4,105.43000	4.10543	3,895.420	7.89	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.80	Put	1,998.63000		1.99863		2,162.27000	2.16227	1,998.630	8.00	0.00	0	300.00
R186	On 07/05/2015	Bond Future	8.00	Put	1,129.50000		1.12950		1,252.86000	1.25286	1,129.500	8.06	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	8.05	Put	965.28000		0.96528		1,077.88000	1.07788	965.280	8.09	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	8.10	Put	819.63000		0.81963		921.64000	0.92164	819.630	8.12	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future			7.96540		120.18676		7.99375	119.95163		8.18	0.00	0	640.00
R186	On 06/08/2015	Bond Future	7.75	Call	1,634.15000		1.63415		1,565.84000	1.56584	1,634.150	8.10	0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	8.90	Put	355.46000		0.35546		394.52000	0.39452	355.460	8.61	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			8.00654		122.18178		8.03555	121.94582		7.95	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	693.11000		0.69311		718.45000	0.71845	693.110	8.41	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.03484		119.05694		8.06511	118.81531		8.01	0.00	0	5,592.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/05/2015	Bond Future			287.82722		287.82722		287.98102	287.98102			0.00	0	1,044.00
R197	On 06/08/2015	Bond Future			286.45387		286.45387		286.61447	286.61447			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/05/2015	Bond Future			237.48134		237.48134		237.60831	237.60831			0.00	0	51,055.00
R202	On 06/08/2015	Bond Future			238.12699		238.12699		238.25977	238.25977			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			7.70372		101.78751		7.75187	101.50896		6.39	0.00	0	15,224.00
R2023	On 06/08/2015	Bond Future			7.75613		103.43345		7.80616	103.15203		6.22	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	70.75000		0.07075		85.11000	0.08511	70.750	6.61	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/05/2015	Bond Future			6.91184		104.13400		6.99972	103.94358		2.07	0.00	0	7,710.00
R203	On 06/08/2015	Bond Future			6.96325		105.81789		7.06185	105.62603		1.93	0.00	0	0.00
R203	On 05/11/2015	Bond Future			6.98701		103.40670		7.09834	103.21429		1.78	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.29465		99.73347		8.30691	99.63219			0.00	0	5,805.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 06/08/2015	Bond Future		8.35122	97.33787		8.36368	97.23654			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		8.41791	99.43276		8.43550	99.27760			0.00	0	18.00
R2032	On 06/08/2015	Bond Future		8.47220	101.04063		8.49012	100.88473			0.00	0	0.00
R2032	On 05/11/2015	Bond Future		8.51842	98.56127		8.53656	98.40545			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		8.50785	102.27253		8.51999	102.15335			0.00	0	32,365.00
R2037	On 06/08/2015	Bond Future		8.56198	99.66756		8.57431	99.54803			0.00	0	1,954.00
R2037	On 05/11/2015	Bond Future		8.60451	101.32246		8.61690	101.20358			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		7.18419	105.66287		7.25491	105.43820		3.12	137,361,731.00	1,300	15,159.00
R204	On 06/08/2015	Bond Future		7.24566	103.33538		7.32193	103.10874		3.13	0.00	0	100.00
R204	On 06/08/2015	Bond Future	8.41	Put	46.54000	0.04654	61.51000	0.06151	46.540	3.32	0.00	0	699.00
R204	On 05/11/2015	Bond Future		7.28502	105.05058		7.36721	104.82282		2.98	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 07/05/2015	Bond Future		8.54595	104.59053		8.55289	104.51534			0.00	0	9,494.00
R2044	On 06/08/2015	Bond Future		8.59697	101.89769		8.60395	101.82293			0.00	0	0.00
R2044	On 05/11/2015	Bond Future		8.63707	103.58968		8.64398	103.51634			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		8.52283	104.20684		8.52957	104.13131			0.00	0	37,576.00
R2048	On 06/08/2015	Bond Future		8.56877	105.89192		8.57555	105.81672			0.00	0	745.00
R2048	On 05/11/2015	Bond Future		8.60961	103.21774		8.61633	103.14388			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		7.36255	101.88964		7.41697	101.67830		4.10	0.00	0	34,649.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,572.55000	1.57255	1,408.06000	1.40806	1,572.550	4.18	0.00	0	66.00
R207	On 06/08/2015	Bond Future		7.42466	99.89464		7.48236	99.68146		4.11	0.00	0	100.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,082.00000	1.08200	979.10000	0.97910	1,082.000	4.10	0.00	0	70.00
R207	On 05/11/2015	Bond Future		7.46404	101.55292		7.52496	101.33876		3.94	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,209.73000	1.20973	1,113.34000	1.11334	1,209.730	3.93	0.00	0	53.00
R207	On 04/02/2016	Bond Future		7.48029	99.71807		7.54604	99.49892		3.83	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	1,096.29000	1.09629	1,010.78000	1.01078	1,096.290	3.78	0.00	0	43.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/05/2015	Bond Future		7.47564	97.35904		7.52964	97.11128		5.19	0.00	0	60,821.00
R208	On 06/08/2015	Bond Future		7.52942	98.93338		7.58599	98.68332		5.04	0.00	0	100.00
R208	On 06/08/2015	Bond Future	8.85	Put	50.35000	0.05035	62.28000	0.06228	50.350	5.36	0.00	0	198.00
R208	On 05/11/2015	Bond Future		7.56929	97.17467		7.62840	96.92300		5.00	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	359.58000	0.35958	409.33000	0.40933	359.580	5.22	0.00	0	2,200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.45911		79.21877		8.46623	79.16103		12.79	237,656,310.00	3,000	20,748.00
R209	On 07/05/2015	Bond Future	8.30	Put	2,239.69000		2.23969	2,294.49000	2.29449		2,239.690	12.69	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.50701		80.49976		8.51414	80.44253		12.56	0.00	0	100.00
R209	On 06/08/2015	Bond Future	9.90	Put	135.73000		0.13573	142.93000	0.14293		135.730	13.24	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.54767		78.68706		8.55472	78.63099		12.82	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/05/2015	Bond Future			174.51670		174.51670		175.00355	175.00355			0.00	0	829.00
R210	On 06/08/2015	Bond Future			177.35338		177.35338		177.85090	177.85090			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/05/2015	Bond Future			131.27564		131.27564		131.34813	131.34813			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			131.79138		131.79138		131.86703	131.86703			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			137.58899		137.58899		137.66296	137.66296			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			138.04934		138.04934		138.12665	138.12665			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			8.33594		89.75458		8.34797	89.65874		10.92	99,358,320.06	1,107	16,829.00
R213	On 06/08/2015	Bond Future			8.38662		91.20597		8.39883	91.10999		10.69	0.00	0	0.00
R213	On 05/11/2015	Bond Future			8.43158		89.17429		8.44386	89.07894		10.88	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/05/2015	Bond Future			8.47735		80.68644		8.48407	80.62826		13.51	0.00	0	15,271.00
R214	On 06/08/2015	Bond Future			8.52235		81.99115		8.52909	81.93337		13.27	0.00	0	0.00
R214	On 05/11/2015	Bond Future			8.56227		80.05981		8.56895	80.00303		13.57	0.00	0	0.00
R214	On 04/02/2016	Bond Future			8.59534		81.48510		8.60230	81.42638		13.25	0.00	0	4,320.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future			21,549.72000		21,549.72000		21,684.80000	21,684.80000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On 12/06/2015		Foreign Exchange Future	4.67360	4.67360		4.71200	4.71200		13.47	0.00	0	0.00
TRY / R	On 14/09/2015		Foreign Exchange Future	4.64410	4.64410		4.68430	4.68430		12.91	0.00	0	0.00
ZMW / R	On 12/06/2015		Foreign Exchange Future	1.60340	1.60340		1.61690	1.61690			0.00	0	16.00
ZMW / R	On 14/09/2015		Foreign Exchange Future	1.55130	1.55130		1.56480	1.56480			0.00	0	0.00
<b>Total for Derivatives :</b>											<b>1,734,219,243.02</b>	<b>88,832</b>	<b>3 900 673.00</b>

**i-Bonds**

AA02	On 28/03/2016		Spot Bond	0.00000	99.88225			101.48015			0.00	0	0.00
AA03	On 11/05/2015		Spot Bond	6.66000	103.95555		6.67500	103.89698			0.00	0	0.00
AA04	On 22/03/2017		Spot Bond	0.00000	99.96334			99.90617			0.00	0	0.00
AA05	On 22/03/2019		Spot Bond	8.33000	103.16582		8.39500	102.87496			0.00	0	500,000,000.00
AA06	On 15/04/2021		Spot Bond	0.00000	101.40562			101.34237			0.00	0	0.00
AA07	On 15/04/2021		Spot Bond	8.91000	106.80628		8.96000	106.49536			0.00	0	0.00
AB01/R186	On 24/11/2020		Spot Bond	10.00000	106.52600		10.00000	106.44200			0.00	0	0.00
AB010	On 21/11/2022		Spot Bond	0.00000	100.55383			100.48744			0.00	0	0.00
AB011	On 21/11/2023		Spot Bond	0.00000	100.63223			100.56522			0.00	0	0.00
AB013	On 21/11/2018		Spot Bond	9.19500	100.02881		9.26000	99.75909			0.00	0	316,666,600.00
AB014U	On 19/11/2024		Spot Bond	100.00000	10.19290		100.00000	10.11652			0.00	0	0.00
AB015U	On 13/11/2024		Spot Bond	10.84000	103.65191		10.84000	103.56127			0.00	0	0.00
AB016U	On 05/02/2025		Spot Bond	100.00000	9.64389		100.00000	11.49892			0.00	0	0.00
AB06	On 27/03/2015		Spot Bond	6.71000	99.92652		6.72500	99.87120		8,052,000,000,000.00	1,200,000,000	400,000,000.00	
AB08	On 03/05/2017		Spot Bond	0.00000	101.56633			101.50075			0.00	0	0.00
AB09	On 03/05/2017		Spot Bond	8.47000	107.39317		8.55000	107.16352			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020		Spot Bond	10.00000	107.62100		10.00000	107.53600			0.00	0	0.00
ABCP13	On 07/12/2023		Spot Bond	2.38000	272.56720		2.38000	272.56155			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.54567			100.43872			0.00	0	500,000,000.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.36059			100.24931			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.12842			100.01417			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.13153			100.01570			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	99.46631			99.40574			0.00	100,000,000	100,000,000.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.98841			100.92989			0.00	0	1,500,000,000.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.93368			100.87432			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.12000	173.48100		2.12000	173.48108			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	164.20902		2.76000	164.20063			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.17000	174.94399		2.17000	174.94335			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.82000	186.89955		1.82000	186.90420			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.86625	80.55981		7.94625	80.33898			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.86625	80.55981		7.94625	80.33898			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	98.17000			98.15000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	99.99996			99.93954			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	96.83000			96.81000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	95.93000			95.90000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	95.38000			95.35000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	93.98000			93.95000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	93.32000			93.29000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	101.54133			101.48056			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	101.40623			101.34527			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	92.98000			92.94000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN52	On 18/05/2016	Spot Bond	0.00000		92.27000			92.23000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		92.00000			91.96000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		91.72000			91.68000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		99.91998			99.86004			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.95000		103.28856	6.96500	103.22416				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		101.44572			101.37940			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		90.40000			90.35000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		89.87000			89.82000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.69500		108.18532	2.69500	108.18017				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.49000		159.44340	2.47000	161.83837				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.32000		216.26757	2.32000	216.26413				0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		95.40000			95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		88.07000			88.02000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.28000		92.01270	9.32500	91.70962				0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.55000			100.48000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		81.15000			81.71000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.86629			102.70071			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		96.14000			96.07000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		104.51000			104.39500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		108.66462	9.63000	108.58041				0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		99.70000			99.63000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN78	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond		9.28500	111.20400		9.31000	110.93391			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.61500	91.23323		8.66500	94.31761			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	105.25000			105.48000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	115.42000			116.14000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		9.38000	110.49634		9.40500	110.22765			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	90.09000			90.05000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.26322			100.19775			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	101.07744			101.01068			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.02000	105.00814		8.10000	104.72569			1,283,200,000,000.00	160,000,000	1,498,700,000.00
ABS11	On 09/04/2021	Spot Bond		8.62000	108.02189		8.67000	107.70954			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.82000	103.39654		6.83500	103.33726			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond		8.71000	100.40798		8.76000	100.13468			1,045,200,000,000.00	120,000,000	3,681,800,000.00
ABS7	On 11/09/2026	Spot Bond		9.48000	95.58763		9.50500	95.34866			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.39500	101.99131		7.40500	101.92141			0.00	0	70,000,000.00
ABSI2	On 07/12/2023	Spot Bond		2.19000	276.25477		2.19000	276.25331			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		2.04000	128.92006		2.04000	128.92084			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.17500	132.25812		2.17500	132.25744			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00647		100.00000	0.00642			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	97.82609		100.00000	99.60647			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL028	On 15/09/2015	Spot Bond		11.11000	101.32203		11.12500	101.22722			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.86229			100.77936			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	8.65267		100.00000	8.58993			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.88319			100.79822			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	101.17916			101.06532			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	51.57391		100.00000	51.20000			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.84138			100.76048			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	68.79903		11.00000	68.74004			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	33.00730		100.00000	32.76800			0.00	0	500,000,000.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.06591			99.99967			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.07247			99.99955			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.06298			99.99973			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.06496			99.99969			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.06583			99.99968			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	101.20630			101.13568			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	101.20630			101.13568			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	101.21299			101.14198			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	101.21299			101.14198			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	101.19959			101.12937			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	94.92459			94.86861			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.62100		10.00000	107.53600			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	99.93831			99.87665			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.06381			99.99975			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.06555			99.99948			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.06628			99.99941			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.06472			99.99946			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.06142			99.99978			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.11000	103.47676		9.16000	103.20609			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	101.28524			101.21693			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.91424			101.84662			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	89.02769			88.96752			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	189.41490			190.43275			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	189.51706			190.53489			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.06290			99.99965			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	101.03588			100.97473			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.46744			100.40093			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	101.03609			100.97503			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	101.19505			101.12513			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	101.62520			101.55707			0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.62100		10.00000	107.53600			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.30624			100.24120			0.00	0	1,206,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	101.19573			101.13985			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.06316			99.99967			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL151		On 20/03/2017	Spot Bond	0.00000	101.04802			100.98953			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.06194			99.99989			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.05913			99.99991			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.08136		10.23000	100.00000			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.05758			99.99982			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	120.90038			121.02024			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.27000	104.30161		9.33500	103.99708			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.06162			99.99983			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.17403		1.75000	117.17763			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.05677			99.99982			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.06493			100.00000			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.06690			100.00000			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.06295			100.00000			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.21244			100.15652			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	99.72352			99.65712			0.00	0	3,000,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	101.55221			101.49600			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL183	On 20/06/2019	Spot Bond		0.00000	100.06224			100.00000			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond		0.00000	101.00634			100.94319			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond		0.00000	100.06651			100.00000			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond		0.00000	100.06016			99.99978			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond		0.00000	100.06338			99.99956			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.06440			99.99953			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.32357			100.27147			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.52706			100.47443			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.06471			99.99961			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.06471			99.99961			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.07320			100.00000			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.06532			100.00000			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.06878			99.99973			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	101.80640			101.73994			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.07320			100.00000			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	97.02612			96.96856			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	100.06607			99.99960			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	100.07006			100.00000			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	137.84357			138.56315			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	138.82458			139.54911			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.06137			100.00000			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.06082			100.00000			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	100.61079			100.55232			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.06232			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
ACL213	On 20/06/2018	Spot Bond		0.00000	100.05867			99.99986			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.06493			100.00000			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.06145			100.00000			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.06137			100.00000			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.06221			99.99969			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.30681			100.23610			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	101.12899			101.06056			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	101.16200			101.09559			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond		0.00000	100.57672			100.50518			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond		0.00000	102.33049			102.27022			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		22.78048	100.00000	22.60977				0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		12.55960	100.00000	12.46653				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond		0.00000	100.56337			100.50249			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.61947						0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.65681						0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	101.32372			101.26162			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	101.45241			101.38409			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	101.62388			101.54728			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	101.28036			101.21875			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.80500	101.56175	7.88500	101.41708				0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	101.63985			101.56064			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	101.90319			101.81102			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.79000	99.49033	8.85500	99.20709				1,054,800,000,000.00	120,000,000	2,943,200,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR02	On 30/04/2023	Spot Bond	9.38000	117.45368		9.40500	117.21352			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.08500	103.85821		7.09500	103.78981			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.02000	104.30511		9.06500	103.94948			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.11743		100.00000	16.01007			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.70500	105.44032		9.71500	105.27759			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74000	165.99382		2.72000	166.33140			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.36522			100.30191			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.33065			100.27301			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	83.14351		100.00000	82.57919			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	99.94002			101.74287			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	99.93510			101.87578			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	100.10879			100.05157			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.58583			100.50144			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.05846			100.00000			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	100.05913			99.99991			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.08430			100.00000			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.86671			100.81675			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	114.45500			114.42000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	92.69000			92.80000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.61293			100.56310			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN020	On 09/06/2017	Spot Bond	0.00000		87.58360			87.21363			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.57000		235.31773		2.57000	235.30923			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		110.02385			110.49393			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		114.91826			115.01700			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		98.60734			98.54240			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		106.59515			107.09496			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		89.01846			88.71784			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.06227			99.99982			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000		100.89896			100.83249			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.58500		208.38310		2.58500	208.37530			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		100.25083			100.19283			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		100.00000	13.18332			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		32.34628		100.00000	32.13081			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		15.96548		100.00000	15.84972			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		16.05755		100.00000	15.94113			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		15.64320		100.00000	15.52979			0.00	0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		33.08746		100.00000	32.84757			0.00	0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		15.71761		100.00000	15.60366			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.21982			100.16018			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.05661			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
BAW10	On 01/10/2016	Spot Bond	0.00000		99.85811			101.66548			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.84000		102.61709		8.90500	107.23313			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		101.32819			101.27117			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		101.98919			101.92722			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		101.28617			101.22853			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.47305			100.41075			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.61148			100.54749			0.00	100,000,000	100,000,000.00
BAW19	On 05/12/2020	Spot Bond	9.19000		104.42490		9.24000	104.12716			9,802,664,216,000.00	1,066,666,400	1,331,666,600.00
BAW2	On 02/10/2015	Spot Bond	6.94000		102.09415		7.20500	107.71722			13,074,960,000,000.00	1,884,000,000	1,884,000,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		60.45247		100.00000	60.00449			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		102.26760			104.35244			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.62000		102.67446		8.70000	107.37613			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.87387		100.77325		10.87663	103.57795			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.90730		99.95433		10.90983	102.62553			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.93078		99.95141		10.93362	102.61548			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		99.77369			102.36160			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.95380		99.93915		10.95717	102.59932			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.72648		99.86962		11.71569	102.69475			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		99.76841			102.41557			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		99.76841			102.41557			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		99.76848			102.41564			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.12387		99.68822		11.12663	102.31511			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.05624		100.01336		11.06016	102.70069			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.90730		99.95433		10.90983	102.62553			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA15	On 30/06/2016	Spot Bond		10.97931	100.15765		10.98022	102.84039			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.16908	99.95619		10.16730	102.40349			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	99.78012			102.29690			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	99.76912			102.28208			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	99.76912			102.28208			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	97.61512			100.00401			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		9.03991	101.55766		8.95534	104.00761			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.39500	99.15422		11.47500	101.66642			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	99.77566			102.21755			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.32000	97.40255		11.40000	99.68823			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	97.68565			100.00402			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	99.80054			102.09203			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	99.79634		9.28000	102.03358			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	99.77239			102.24982			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.14000	99.84885		11.20500	99.60957		4,456,000,000,000.00	400,000,000	200,000,000.00	
BAYA33	On 31/03/2018	Spot Bond		0.00000	99.77894			102.18529			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	99.77348			102.23906			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	99.77348			102.23906			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	97.47824			99.89389			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	99.78155			102.15947			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	99.78407			102.25343			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	97.59163			100.00401			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	99.78407			102.25343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA43	On 31/03/2017	Spot Bond		0.00000	99.78112			102.16377			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	99.79193			102.17829			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	99.78417			102.25353			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	99.84472			101.64968			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	99.83286			101.76840			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.87387	100.69775		13.87663	104.21743			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.13153	100.01855		15.12880	103.67124			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.01076	99.92661		14.01129	103.28527			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	99.70262			102.93743			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	99.70262			102.93743			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	99.70262			102.93743			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	99.69173			103.04475			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	99.74077			102.56156			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	29.21250		100.00000	29.04654			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	18.32294		100.00000	22.73394			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	16.67593		100.00000	20.69045			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.29378		100.00000	12.77188			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.31733		100.00000	10.24002			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	12.44567		100.00000	15.44181			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	10.78396		100.00000	13.38006			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond		0.00000	101.17283			101.11655			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	101.19690			101.13891			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	101.39374			101.33951			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	101.47565			101.41810			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP3U	On 30/06/2019	Spot Bond	100.00000	9.72152	100.00000	9.64948					0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	9.72152	100.00000	9.64948					0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000	92.17172	100.00000	91.47870					0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000	86.08491	100.00000	85.48009					0.00	0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000	83.14351	100.00000	82.57919					0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.09000	180.18239	2.09000	180.18274					0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.90000	162.72143	7.92500	162.17523					0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.90000	163.03299	7.92500	162.49078					0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.28500	102.16752	8.31000	101.90379					0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.74000	98.27806	7.80500	98.04597					0.00	0	10,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	102.01930		101.96247					0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	101.27168		101.20998					0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	101.92509		101.86585					0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	101.37962		101.31254					0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.46261		101.39140					0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.69452		101.61171					0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	38.11829	100.00000	37.83581					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	101.09118		101.02889					0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	101.11237		101.04883					0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	101.11943		101.05548					0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	101.20412		101.13523					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32C	On 30/10/2016	Spot Bond	0.00000	101.31696			101.24148			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	23.85736		100.00000	23.68056			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	23.85736		100.00000	23.68056			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	100.15034			100.08611			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.15317			100.08772			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.12000	101.40774		8.45000	100.74510			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.16163			100.09256			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.17655			100.10103			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	21.38242		100.00000	21.22740			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	21.38242		100.00000	21.22740			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000	100.82925			100.75202			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.86000	103.60039		10.91000	103.33100			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000	101.19535			101.11639			0.00	200,000,000	100,000,000.00
BGL04	On 05/02/2025	Spot Bond	10.75000	98.67103		10.80000	98.40303			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000	100.96411			100.90123			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000	64.34908		100.00000	63.98352			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.45444			100.39313			0.00	1,440,000,000	360,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000	99.51101			99.45333			0.00	0	20,000,000.00
BID06	On 30/06/2019	Spot Bond	8.45000	103.42384		8.51500	103.12199			0.00	0	2,200,000,000.00
BIDC43	On 15/04/2015	Spot Bond	0.00000	98.11567			98.08810			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond	0.00000	99.19980			99.14762			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.51851			100.46373			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.59794			100.53459			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.50487			100.45033			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.52964			100.47241			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.57460			100.51251			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.76101			100.67871			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	101.08014			100.96479			0.00	0	0.00
BNP01	On 11/06/2015	Spot Bond		0.00000	100.21561			100.16170			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		82.04785		100.00000	81.50807			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	101.34950			101.27772			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	101.38761			101.31377			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond		0.00000	95.96687			95.90953			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond		0.00000	95.35536			95.29872			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000		86.49289		100.00000	85.88235			0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond		0.00000	99.93016			99.87777			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond		0.00000	99.72105			99.66874			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond		0.00000	99.61686			99.56461			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond		0.00000	99.58228			99.53007			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond		0.00000	97.86950			97.81393			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond		0.00000	99.51292			99.46073			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond		0.00000	99.47626			99.42388			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond		0.00000	99.44107			99.38867			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond		0.00000	99.23178			99.17940			0.00	0	0.00
BTC028	On 18/05/2015	Spot Bond		0.00000	99.02254			98.97017			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC029	On 21/05/2015	Spot Bond	0.00000	98.97077			98.91843			0.00	0	0.00
BTC030	On 26/05/2015	Spot Bond	0.00000	98.60262			98.55022			0.00	0	0.00
BTC031	On 25/05/2015	Spot Bond	0.00000	98.90269			98.85043			0.00	0	0.00
BTC032	On 28/05/2015	Spot Bond	0.00000	98.84866			98.79632			0.00	0	0.00
BTC033	On 30/03/2015	Spot Bond	0.00000	99.87831			99.82616			0.00	0	0.00
BTC034	On 12/06/2015	Spot Bond	0.00000	98.58452			98.53210			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	29.13554		100.00000	30.07518			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.12366			100.06180			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.69964			100.63466			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.32000	112.46253		9.40000	112.25423			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	106.30163			106.22873			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.33000	105.19913		9.41000	105.03481			0.00	0	0.00
CBL12	On 06/09/2018	Spot Bond	12.34000	97.70910		12.40500	97.43836			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	98.39041			98.29788			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.64000	98.30837		12.70500	98.01845			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.74585			100.68151			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.77000	102.60802		9.85000	102.37486			0.00	0	400,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	97.41930			97.32713			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.64000	95.60277		12.70500	95.29767			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	101.47831			101.41893			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	92.09747			91.99978			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.73275			100.66888			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	11.89000	90.46314		11.94000	90.20415			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.75000	118.80977		9.77500	118.56258			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT02	On 12/06/2024	Spot Bond	10.03000		112.58196		10.05500	112.33365			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.91000		114.90871		8.93500	114.64825			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.43763			100.34429			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.52000		100.33215		11.60000	100.16376			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		99.88971			99.80705			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		102.98144			102.89702			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.62080		10.00000	107.53650			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		102.10431			102.02282			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		99.99974			99.92645			0.00	40,000,000	20,000,000.00
CGR17	On 24/10/2017	Spot Bond	0.00000		101.50937			101.42905			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		102.64361			102.51103			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.51214			100.43936			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		102.00101			101.93021			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		102.07914			102.00542			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		102.16890			102.09183			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		101.14922			101.03830			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		101.13757			101.02779			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		101.19912			101.08332			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN170	On 20/12/2015	Spot Bond	0.00000		100.06301			99.99975			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.68018			100.62625			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		102.23139		10.11000	102.14787			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		101.61973			101.55718			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		121.11509		2.76000	121.10868			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		107.20244			107.20244			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		120.97607		3.14000	120.96608			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.50655		8.25000	100.44033			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.87500		122.16275		2.87500	122.15560			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		120.54950		2.40000	120.54706			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.08933			99.99923			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.33500		103.93135		8.34500	103.84689			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		101.34363			101.27777			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		101.35970			101.29472			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.38500		104.02261		8.39500	103.93759			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.38500		104.02261		8.39500	103.93759			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.43500		102.84161		8.44500	102.75581			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.06459			99.99973			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.07140			99.99961			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.62100		10.00000	107.53600			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.62100		10.00000	107.53600			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.73723			100.67477			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		100.60101			100.53475			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN242		On 24/02/2019	Spot Bond	9.35000	100.68389	9.35000	100.60767			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	100.68389	9.35000	100.60767			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	99.94717		99.89406			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	99.94870		99.89713			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	99.94878		99.89729			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	99.94717		99.89406			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	99.94717		99.89406			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	99.94636		99.89244			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.76965		100.71190			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.41804		100.35898			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.86242		100.80501			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.86242		100.80501			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.86242		100.80501			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.32514		100.26532			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.07000	101.83518	9.13500	101.54332			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	101.84012		101.77739			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.07378		99.99966			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.39377		100.33085			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.39355		100.33103			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.42599		100.36678			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.59403		100.53107			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.65163		100.57699			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN278	On 20/06/2017	Spot Bond	0.00000	100.58899			100.53050			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.81593			100.75745			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	101.21249			101.15011			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.09800			100.04398			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00339			99.94879			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.06217			100.00000			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	101.24413			101.17989			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.90182			100.83729			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.13153			100.06209			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	99.92988			99.85978			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	102.07467			102.01247			0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.62100		10.00000	107.53600			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	99.67288			101.80965			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	99.93069			99.86140			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	99.72562			99.65494			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	100.06911			99.99965			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	99.69616			99.62579			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	99.83780			99.76789			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	99.82754			99.75380			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	141.51438			141.51438			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	101.27298			101.20775			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	142.48643			142.48643			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	140.80785			140.80785			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	141.86924			141.86924			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN310	On 20/03/2018	Spot Bond	0.00000		137.62439			137.62439			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		138.14552			138.14552			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.83407			100.76187			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.56000		98.11404	10.60500		97.80646			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.08000		94.78857	11.12500		94.47920			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		99.83518			99.76471			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.07414			100.00000			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.81537			100.74479			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		101.23324			101.16629			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		101.18295			101.10960			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		103.46242	8.80500		103.38857			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.06532			100.00000			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		101.21858			101.15233			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		134.38797			134.38797			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.06943			100.00000			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.07398			100.00000			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.06624			99.99977			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.09309			99.99932			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		80.60073			80.44541			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.07259			99.99968			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		99.83518			99.76471			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		121.88164			121.88164			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		121.99514			121.99514			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN339	On 28/07/2017	Spot Bond	0.00000	101.21570			101.14727			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.08549			100.00000			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	99.83422			99.76335			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.09250			99.99933			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.07551			99.99939			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.05745			99.99985			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	100.07178			100.00000			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	101.20405			101.13628			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.89528			100.83035			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	99.83900			99.77017			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	101.14740			101.08432			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.45425			100.39014			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	104.68234			104.59712			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	103.19444			103.12545			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	103.27191			103.20404			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.05963			100.00000			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.74000	104.86400		9.78500	104.50906			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.06100			99.99973			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	103.58546			103.50383			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.88000	106.08186		11.92500	105.72768			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	101.22923			101.14620			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.91000	105.76723		11.95500	105.42477			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000	107.15791		10.02000	107.07112			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	101.22923			101.14620			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN370		On 26/07/2022	Spot Bond	0.00000	101.29999			101.22938			0.00	0	0.00
CLN371		On 20/03/2024	Spot Bond	0.00000	102.37888			102.29838			0.00	0	0.00
CLN372		On 20/09/2023	Spot Bond	0.00000	100.05998			99.99972			0.00	0	0.00
CLN373		On 20/09/2023	Spot Bond	0.00000	100.06132			99.99969			0.00	0	0.00
CLN374		On 20/06/2019	Spot Bond	0.00000	100.06147			99.99983			0.00	0	0.00
CLN375		On 30/06/2017	Spot Bond	0.00000	99.82811			99.75462			0.00	0	0.00
CLN376		On 20/03/2021	Spot Bond	9.24000	102.97382		9.29000	102.66781			0.00	0	0.00
CLN377		On 30/06/2017	Spot Bond	0.00000	99.80110			99.71610			0.00	0	0.00
CLN378		On 20/06/2019	Spot Bond	0.00000	100.07202			100.00000			0.00	0	0.00
CLN379		On 20/03/2024	Spot Bond	10.57000	99.96957		10.57000	99.88566			0.00	0	0.00
CLN380		On 20/09/2024	Spot Bond	11.00000	100.08733		11.00000	100.00000			0.00	0	0.00
CLN381		On 21/07/2015	Spot Bond	0.00000	101.23851			101.17846			0.00	0	0.00
CLN382		On 20/03/2021	Spot Bond	0.00000	100.07320			100.00000			0.00	0	0.00
CLN383		On 22/07/2017	Spot Bond	0.00000	101.25913			101.19699			0.00	0	0.00
CLN384		On 20/09/2024	Spot Bond	11.67000	102.15730		11.71500	101.80536			0.00	0	0.00
CLN385		On 20/09/2024	Spot Bond	0.00000	100.08011			100.00000			0.00	0	0.00
CLN386		On 20/03/2021	Spot Bond	0.00000	100.06122			99.99958			0.00	0	0.00
CLN387		On 26/01/2021	Spot Bond	0.00000	101.40231			101.32765			0.00	0	0.00
CLN388		On 20/09/2019	Spot Bond	0.00000	100.06577			99.99970			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	99.82234			99.76251			0.00	0	0.00
CLN391		On 20/12/2015	Spot Bond	0.00000	100.05625			99.99986			0.00	0	0.00
CLN392		On 20/03/2017	Spot Bond	0.00000	100.06217			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
CLN393	On 20/12/2019	Spot Bond	0.00000		91.27430			91.27430			0.00	0	1,500,000,000.00
CLN394	On 20/09/2022	Spot Bond	0.00000		100.06571			100.00000			0.00	0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000		100.35344			100.29123			0.00	0	0.00
CLN396	On 20/03/2020	Spot Bond	100.00000		1.38619	100.00000	1.37797			2,500,000,000,000,000.00	25,000,000,000	25,000,000,000.00	
CLN42	On 18/04/2028	Spot Bond	7.01000		41.24652	7.01000	41.22355				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		170.99408			170.95623			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.28500		146.75232	8.31000	146.55146				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.90000		162.72143	7.92500	162.17523				0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.90000		163.03299	7.92500	162.49078				0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		95.96027			95.90283			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		95.92573			95.86780			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		101.62706			101.55810			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		101.62706			101.55810			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.06535			99.99968			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.06094			99.99979			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.06186			99.99982			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		101.61941			101.54910			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.06651			100.00000			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		101.23324			101.16629			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.06065			100.00000			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.05987			99.99985			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.05947			99.99986			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.05982			99.99980			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COH001	On 26/11/2018	Spot Bond	0.00000		100.61086			100.53810			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		101.61198			101.53935			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.51500		103.30938		8.52500	103.22910			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.52000		103.96896		8.60000	103.67506			0.00	0	5,360,633,400.00
COJ05	On 05/06/2023	Spot Bond	9.88000		116.44982		9.93000	116.05739			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.40000		105.40006		7.41500	105.32634			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.45000		105.98655		9.50000	105.67201			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.52000		106.86972		9.56500	106.50876			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.89000		95.47774		9.93500	99.70156			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.63000		96.70411		10.65500	101.53108			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.63000		94.57453		10.65500	94.32917			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.52112			100.45648			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		101.19410			101.13652			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		9.35837		100.00000	9.29052			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.54063			100.47886			0.00	0	30,000,000.00
CPL022	On 23/09/2019	Spot Bond	0.00000		99.99978			99.94138			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		102.86147			102.80307			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.50118			100.43801			0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000		100.56373			100.51088			0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		100.62247			100.56411			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.40898		100.00000	9.34076			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		11.37532		100.00000	11.29285			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.21500		101.27781		11.26500	100.92645			0.00	0	12,800,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN38U	On 10/06/2018	Spot Bond	100.00000		13.40289		100.00000	13.30572			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		5.67366		100.00000	5.63253			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.09341		100.00000	13.99122			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		101.07108			101.01498			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.89500		97.56748		7.97500	97.32783			4,342,250,000,000.00	550,000,000	550,000,000.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.58666			100.52940			0.00	0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.50547			100.44778			0.00	0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.38717			100.32940			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		61.37131		100.00000	60.91142			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.29439			100.23174			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		101.65022			101.58335			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		100.92931			100.86999			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.97461			100.91308			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.08533			100.00000			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		102.05965			101.95104			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.07438			100.00000			0.00	0	0.00
DOL009	On 20/12/2019	Spot Bond	100.00000		14.43486		100.00000	100.00000			1,000,000,000,000,000.00	10,000,000,000	4,000,000,000.00
DRD04	On 03/07/2015	Spot Bond	0.00000		102.35645			102.26551			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.44000		105.15031		8.49000	104.83576			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.18500		113.05642		7.19500	112.97820			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.30000		105.66849		8.35000	105.39436			4,316,000,000,000.00	520,000,000	1,581,700,000.00
DV23	On 27/02/2023	Spot Bond	9.09000		105.71606		9.13500	105.37968			1,545,576,336,000.00	170,030,400	1,174,510,900.00
DV24	On 18/02/2024	Spot Bond	9.15000		104.10932		9.19500	103.75648			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.25500		107.43992		9.26500	107.27844			0.00	0	300,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.94489			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		99.88037			99.82854			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.12949			100.07395			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.58417			100.52714			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.20071			100.14589			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.20363			100.14801			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.72219			100.66588			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		99.82703			99.84992			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		99.47023			99.41338			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.81000		126.38207		7.86000	126.05352			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		95.60494			95.45286			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		100.88581		2.22000	100.88493			0.00	0	50,600,000,000.00
EL15	On 29/06/2015	Spot Bond	1.20000		134.80450		1.20000	134.81475			0.00	0	76,800,000,000.00
EL28	On 02/05/2028	Spot Bond	2.19000		122.57426		2.17000	122.84480			0.00	0	8,200,000,000.00
EL29	On 19/11/2029	Spot Bond	2.17000		110.31327		2.15000	110.59136			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.15000		110.43923		2.13000	110.72376			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.15000		103.41424		2.15000	103.41404			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.20000		101.20146		2.20000	101.20076			0.00	0	51,500,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.29000		106.81140		9.39000	106.30347			0.00	0	2,230,000,000.00
EMM02	On 11/03/2021	Spot Bond	9.19000		107.25174		9.24000	106.93765			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM03	On 04/05/2024	Spot Bond	9.68000	106.04540		9.70500	105.81100			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.89000	99.94794		9.90000	99.87861			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.03000	107.47192		10.04000	107.33730			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.69508			100.63395			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	96.77099			96.71169			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.22480			100.16378			0.00	300,000,000	100,000,000.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.96390			100.90029			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.92722			100.86607			0.00	600,000,000	200,000,000.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.87853			100.82066			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	102.41885			102.36033			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000	100.50247			100.44863			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	100.54826			100.48952			0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.56542			100.50535			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	83.88165		100.00000	83.31994			0.00	0	170,000,000.00
EQS02	On 01/07/2015	Spot Bond	10.97000	103.35373		10.98500	103.25910			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.79852			100.72500			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.27138			100.19532			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.48645			100.41277			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.72000	101.16313		9.78500	100.91874			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	101.72507			101.65917			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	97.48372			97.40232			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	100.74739			100.68199			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.79332			100.72383			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.62100		10.00000	107.53600			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.67120			100.61143			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.69852			100.63631			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.66573			100.60645			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.68850			100.62719			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.68315			100.62347			0.00	0	50,000,000.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.67394			100.61508			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.90000		100.82538		6.90000	100.76991			0.00	0	87,000,000,000.00
ES18	On 20/04/2018	Spot Bond	7.71000		108.04996		7.77500	107.80270			2,255,592,882,000.00	292,554,200	15,291,403,100.00
ES23	On 25/01/2023	Spot Bond	8.37500		110.75951		8.42000	110.41444			1,040,508,325,000.00	124,239,800	51,110,761,600.00
ES26	On 02/04/2026	Spot Bond	8.65500		94.14193		8.68000	97.82075			8,537,236,608,000.00	986,393,600	65,466,409,000.00
ES33	On 15/09/2033	Spot Bond	9.33000		84.18263		9.33500	84.08179			17,256,192,339,000.00	1,849,538,300	59,653,848,800.00
ES42	On 25/04/2042	Spot Bond	9.33500		95.27544		9.34000	95.15820			0.00	0	15,700,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.69112			100.62694			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.71266			100.64644			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.57933			100.51552			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		101.32526			101.26129			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		99.94082			99.88158			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.60573			100.54157			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		103.21631			103.15818			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.55086			100.49262			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.41121			100.35279			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC16	On 12/06/2015	Spot Bond	0.00000	100.23389			100.17992			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.62595		100.00000	11.53883			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.31519		100.00000	11.23040			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.14647			100.08385			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	98.91486			98.84350			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.16334			100.09346			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.17456			100.09984			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.24000	99.82467		9.30500	99.55098			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.24523			100.18907			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.24516			100.18900			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	101.25045			101.18404			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	103.24146			103.17561			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.48292			100.41419			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.49083			100.42096			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.94000	103.29322		9.99000	102.98301			0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000	100.44606			100.36718			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.02000	109.05794		10.08500	108.76319			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	99.99997			99.92989			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.17500	132.25812		2.17500	132.25744			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.22000	275.66855		2.22000	275.66642			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.41000	110.94280		2.41000	110.94010			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000	159.79502		2.45000	162.19114			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.21000	219.64729		2.21000	219.64577			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.22000	103.15861		7.23500	103.09216			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ01	On 30/11/2020	Spot Bond		7.69300	64.98699		7.69400	64.97031			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.42900	41.20789		9.42900	41.19804			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.67000	39.86907		9.67000	39.85899			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	98.91599		100.00000	106.43380			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.55364			100.46989			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.07339			99.99966			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.06306			99.99981			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.06958			99.99972			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.07320			100.00000			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	100.06982			100.00000			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.08109			100.00000			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	100.07202			100.00000			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.00000		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	100.07650			100.00000			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.09389			100.00000			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.09118			100.00000			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	20.97954	100.09221	20.82732				0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.06548			100.00000			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	110.96657			110.93084			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.08190			99.99934			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	103.95165			103.93255			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.06789			99.99964			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	98.00000			98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	100.06872			99.99966			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.06245			99.99977			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.06848			100.00000			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.08923			100.00000			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.06730			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
FRC162	On 14/12/2018	Spot Bond	13.22500		61.58614		13.22500	61.52085			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.06350			100.00000			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.06359			100.00000			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.08857			99.99960			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.06642			100.00000			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.64000		99.57821		3.64000	99.56580			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.06926			100.00000			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.06926			100.00000			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.63372			100.56500			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		101.95839			101.88642			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		98.05738			97.98940			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.06532			100.00000			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.06382			100.00000			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		101.16902			101.09010			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.07454			100.00000			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.86817			100.80399			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		101.15696			101.07887			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		101.39196			101.31630			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.08533			100.00000			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.06784			100.00000			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.08150			99.99943			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.06311			100.00000			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		100.06848			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
FRC189	On 20/03/2019	Spot Bond		0.00000	100.06848			100.00000			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.14003			100.08024			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	101.68024			101.61952			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	101.77214			101.70791			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	101.76074			101.70362			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.62100		10.00000	107.53600			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	101.49075			101.43158			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.07226			100.00000			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	101.47683			101.41719			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	101.74290			101.68556			0.00	0	500,000,000.00
FRC198	On 10/04/2016	Spot Bond		0.00000	101.41313			101.35346			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	101.41695			101.35711			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	101.41107			101.34296			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	101.28235			101.22045			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	101.41107			101.34296			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	101.27720			101.21554			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	101.03095			100.96282			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.10013		8.75000	101.02641			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.06722			100.00000			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.24444		100.00000	9.17742			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.45168		100.00000	8.39040			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	97.07836			96.98791			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.45168		100.00000	1.44115			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	97.85114			97.78187			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC211	On 29/10/2017	Spot Bond	100.00000		23.20716		100.00000	23.03519			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.93479			100.86873			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		9.01041		100.00000	8.94507			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		17.37986		100.00000	17.24963			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.93476			100.86869			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		17.34924		100.00000	17.21924			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.93248			100.86658			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.88577			100.82323			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		101.05100			100.98453			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.98713			100.92477			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.98500		125.78200		2.98500	125.77302			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.84636			100.78504			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.83524			100.77474			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.83524			100.77474			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.69463			100.62801			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.09244			100.03696			0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.26292			100.20262			0.00	0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.13952			100.07923			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.06809			99.99960			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.06773			99.99964			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.30266			100.23314			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		101.23559			101.16756			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.51500		121.74016		3.51500	121.72621			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.06899			99.99961			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC68	On 20/09/2016	Spot Bond	0.00000		100.06970			99.99960			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.56500		121.36656		3.56500	121.35216			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.54500		121.51584		3.54500	121.50162			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.36000		125.89628		3.36000	125.88346			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.43000		135.02114		3.43000	135.00693			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		101.38516			101.30871			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.05981			99.99978			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.06855			99.99966			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.08023			99.99943			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.07724			99.99949			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.07029			100.00000			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.07021			100.00000			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.35806			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.13530			100.07754			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		10.32127		100.00000	11.05911			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		34.56401		100.00000	34.31342			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		97.92287		100.00000	96.89211			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		22.57822		100.00000	24.17767			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		8.65267		100.00000	8.58993			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		12.70743		100.00000	12.61327			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		101.55983			101.51126			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		102.10019			102.05978			0.00	1,000,000,000	1,000,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		102.30576			102.24771			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ18	On 21/02/2018	Spot Bond	0.00000	101.57346			101.51357			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	101.13733			101.07774			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	97.79366			97.73713			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	98.56840			98.50648			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000	100.79460			100.72826			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.07800	103.91355		2.07800	103.91386			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.32000	137.55063		2.32000	137.54830			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	101.22663			101.16716			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	101.69365		10.38000	101.60685			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	101.69365		10.38000	101.60685			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	108.68000			108.68000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	101.30002			101.22410			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.46000	110.89553		2.46000	110.89239			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.52000	210.28396		2.52000	210.27721			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.43000	111.48327		2.43000	111.48038			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	101.34633			101.29541			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.55000	209.40401		2.55000	209.39676			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000	101.39393			101.31388			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.49500	110.11223		2.49500	110.10880			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.52000	109.73118		2.52000	109.72754			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000	99.94576			101.46778			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000	48.87800			49.62400			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000	100.82899			100.77445			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.62500	107.72870		2.62500	107.72420			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS120	On 07/12/2033	Spot Bond	2.67000		205.92908		2.67000	205.91994			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.72000		204.50213		2.72000	204.49223			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.42500		96.99896		2.42500	96.99649			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.75000		203.65181		2.75000	203.64145			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	2.90000		102.68916		2.90000	102.68256			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000		100.74247			100.68678			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.34000		273.33859		2.34000	273.33380			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.23000		275.47348		2.23000	275.47112			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.95000		261.85486		2.95000	261.83730			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.64500		128.45537		2.64500	128.44977			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		101.18336			101.11944			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.17500		128.21411		2.17500	128.21345			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		101.42322			101.35631			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.63945			101.57525			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.02537			100.96054			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.30000		111.26740		2.30000	111.26570			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		21.80545		104.97509	21.64038			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		25.50490		101.07593	25.31821			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		18.86217		100.44759	18.72487			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		24.05580		100.76967	23.88020			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.04000		119.61734		2.04000	119.61818			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS85	On 31/01/2025	Spot Bond	2.35500	111.48397		2.35500	111.48176			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.76561			98.76232			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.38500	111.18842		2.38500	111.18595			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.57620			100.50464			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.43000	344.12564		2.43000	344.11708			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.89469			100.83147			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.52500			100.45997			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRX16	On 15/09/2016	Spot Bond	7.53500	100.81003		7.54500	100.73539			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	8.00000	101.28552		8.08000	101.04252			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.21000	110.69218		8.27500	110.43912			0.00	0	12,211,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.70000	104.28927		8.75000	104.02641		1,914,000,000,000.00		220,000,000	856,900,000.00
FRX20	On 01/10/2020	Spot Bond	8.96000	103.25449		9.01000	102.96694			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.70000	89.84980		9.74500	89.55245			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.76000	109.13555		9.78500	108.88882			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.08000	100.60809		10.10500	100.36312			0.00	0	5,500,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.41000	96.41212		10.42000	96.25903			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.54500	92.79120		10.55500	92.64051			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.90000	85.36531		9.90500	85.25729			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.05308			99.99992			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.05388			99.99992			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.05584			99.99985			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.05902			99.99980			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.06140			99.99976			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.07169			99.99958			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.58397			100.52812			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.60905			100.55076			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.45729			100.39810			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.63170			100.57119			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.65684			100.59389			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.67779			100.61279			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.76984			100.69587			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000		55.33821	100.00000	54.92354				0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		9.28421	100.00000	9.21464				0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.55763	100.00000	1.54596				0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.26133	100.00000	0.25937				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
GBL01	On 15/10/2015	Spot Bond	0.00000		101.61662			101.55278			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		101.55905			101.50077			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.12000		104.90682	9.20000	104.68189				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		100.81666			100.76340			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		9.19408	100.00000	9.12742				0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		15.95447	100.00000	15.83880				0.00	0	0.00

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		11.32254		100.00000	11.24044			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		101.11873			101.05805			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		101.16257			101.09949			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		101.21697			101.15090			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		101.29244			101.22225			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		101.32720			101.26978			0.00	0	30,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		101.40208			101.33899			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.98378			100.92551			0.00	0	300,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.25195			100.18931			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.62074			100.55495			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		99.98065			99.92292			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001		100.00000	0.00001			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		99.94366			99.88739			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		101.39911			101.34421			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		101.27933			101.20273			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		9.61128		100.00000	9.53925			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		101.43708			101.37981			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.20807			100.14542			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		101.02216			100.96019			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		101.03411			100.97140			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond	0.00000		101.04515			100.99289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILC19	On 07/05/2015	Spot Bond		0.00000	100.81666			100.76340			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	101.34945			101.28610			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.26895	100.53891		7.27877	100.46655			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	101.40950			101.34325			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.26952	104.41639		8.27932	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	101.48668			101.41671			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.71995	104.41639		8.72974	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	101.58098			101.50646			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	101.38018			101.31357			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	101.57563			101.50466			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	101.63027			101.55681			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.93606			100.87013			0.00	0	100,000,000.00
HPF04/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.62100		10.00000	107.53600			0.00	0	0.00

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	9.00000		102.43997		9.08000	102.22600			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.76148			100.68833			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.71551			100.64684			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.03000		108.72723		8.08000	108.43215			2,087,800,000,000.00	260,000,000	1,582,500,000.00
HWAY23	On 07/12/2023	Spot Bond	2.09000		278.21969		2.09000	278.22049			0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.09000		284.27905		2.09000	284.27988			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.33000		100.57120		9.33500	100.45105			933,000,000,000.00	100,000,000	2,335,200,000.00
HWAY35	On 31/07/2035	Spot Bond	9.34000		100.46853		9.34500	100.34765			0.00	0	50,000,000,000.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		99.18478		100.00000	98.38275			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		25.76336		100.00000	25.57244			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		64.86276		100.00000	64.38210			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		30.99679		100.00000	30.76709			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		22.66653		100.00000	22.49668			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		99.18478		100.00000	98.38275			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		107.62100		10.00000	107.53600			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.74500		117.68836		1.74500	117.69192			11,753,927,375,000.00	6,735,775,000	97,748,184,500.00
I2038	On 31/01/2038	Spot Bond	1.70000		126.99975		1.70000	127.00407			112,394,125,040,000.00	66,114,191,200	09,294,483,100.00
I2046	On 31/03/2046	Spot Bond	1.83500		125.02381		1.83500	126.37791			120,918,768,411,000.00	65,895,786,600	98,761,433,100.00
I2050	On 31/12/2050	Spot Bond	1.89000		133.38830		1.89000	133.39076			17,887,388,841,000.00	9,464,226,900	68,397,514,471.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.13027			100.07733			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.93500		101.65782		7.94500	101.58393			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.87000		105.74574		7.95000	105.46299			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.75500		101.41723		7.76500	101.34006			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.99497			100.93343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL34	On 31/01/2017	Spot Bond	2.20000	128.54860		2.20000	128.54769			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.24500	131.68372		2.24500	131.68229			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	99.82733			101.56452			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.17781			101.98318			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.99000	101.81228		8.07000	105.90242			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.25423			100.19802			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.96024			100.90038			0.00	0	1,000,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.78752			100.72940			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.62100		10.00000	107.53600			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.57000	100.20647		8.63500	99.93454			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.97000	94.71584		9.02000	94.46266			1,519,518,000,000.00	169,400,000	2,393,900,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	99.92778			99.87322			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.39000	97.03290		8.47000	100.41727			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.02000	101.54643		9.07000	101.26269			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.85958			100.80130			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.98262			100.92324			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	100.18487		7.90000	100.12056			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.35000	100.43525		8.41500	100.18064			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	101.08238			101.01683			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.73758			100.68002			0.00	0	1,500,000,000.00
IBL58	On 13/02/2017	Spot Bond	7.64000	102.40678		7.72000	102.20252			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.31000	103.80120		8.37500	103.51401			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.37000	106.21191		9.41500	105.85448			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL61	On 31/03/2019	Spot Bond			0.00000		99.85212			101.57397			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond			0.00000		101.09064			101.03302			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond			0.00000		101.04715			100.98857			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond			0.00000		101.06885			101.00905			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond			0.00000		101.09041			101.02937			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond			0.00000		100.22637			100.16495			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond			2.97500		125.85972		2.97500	125.85084			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond			100.00000		0.00804		100.00000	0.00798			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond			0.00000		101.23568			101.17886			0.00	0	400,000,000.00
IDCG02	On 22/10/2018	Spot Bond			0.00000		101.21022			101.15056			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond			8.59000		102.38001		8.64000	102.09242			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond			0.00000		100.55000			100.48945			0.00	0	100,000,000.00
IDCG05	On 24/11/2019	Spot Bond			0.00000		100.56815			100.50556			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond			9.63000		102.61780		9.65500	102.38331			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond			5.00000		102.12229		5.00000	102.08049			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond			5.00000		102.12229		5.00000	102.08049			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond			5.00000		100.69818		5.00000	100.65698			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond			5.00000		102.12521		5.00000	102.08365			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond			4.00000		100.09691		4.00000	100.06459			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond			4.00000		101.72292		4.00000	101.68972			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond			100.00000		45.74392		100.00000	47.75374			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond			100.00000		45.61079		100.00000	47.56565			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond			100.00000		45.61079		100.00000	47.56565			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond			9.20000		102.88192		9.20000	109.03871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IHL03	On 17/05/2017	Spot Bond		0.00000	100.80746			100.73675			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.45431		100.00000	7.40027			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond		0.00000	101.22862			101.17552			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	100.88635			100.80380			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	14.65280		100.00000	14.54300			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond		100.00000	97.92287		100.00000	96.89211			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond		100.00000	15.45917		100.00000	15.34461			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond		100.00000	16.68839		100.00000	16.56334			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond		100.00000	1.35089		100.00000	1.34315			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond		100.00000	10.20877		100.00000	10.13313			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond		100.00000	9.24569		100.00000	9.17641			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond		100.00000	11.22811		100.00000	11.14490			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond		100.00000	32.93102		100.00000	32.68698			0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond		100.00000	77.16702		100.00000	76.68067			0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond		100.00000	71.85039		100.00000	71.42857			0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond		100.00000	71.01167		100.00000	70.59961			0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond		100.00000	86.49289		100.00000	85.88235			0.00	0	0.00
INA513	On 24/03/2015	Spot Bond		6.30000	99.89655		6.30000	99.87932			0.00	0	0.00
INA515	On 07/04/2015	Spot Bond		6.30000	99.65598		6.30000	99.63884			0.00	0	0.00
INA516	On 14/04/2015	Spot Bond		6.30000	99.53613		6.30000	99.51904			0.00	0	0.00
INA517	On 21/04/2015	Spot Bond		6.40000	99.40737		6.40000	99.39004			0.00	0	0.00
INA519	On 05/05/2015	Spot Bond		6.40000	99.16538		6.40000	99.14814			0.00	0	0.00
INA520	On 12/05/2015	Spot Bond		6.40000	99.04483		6.40000	99.02763			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA522	On 26/05/2015	Spot Bond	6.50000	98.78615		6.50000	98.76877			0.00	0	0.00
INA523	On 03/06/2015	Spot Bond	6.50000	98.64732		6.50000	98.62999			0.00	0	0.00
INA524	On 09/06/2015	Spot Bond	6.50000	98.54345		6.50000	98.52616			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	102.11307			102.03809			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.87387	103.31763		10.87663	103.22512			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.87387	102.53591		10.87663	102.44410			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	99.99960			99.93273			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000			99.93450			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	103.05061		6.50000	102.99629			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.07124			100.00000			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	93.39455			93.37972			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.14063			100.08031			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	101.35707			101.29834			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.62100		10.00000	107.53600			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.93012			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	102.20629			102.14375			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	101.28315			101.22840			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	98.86335			98.81229			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000	101.23030			101.17475			0.00	0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000	96.87273			96.81786			0.00	0	0.00
ING298	On 17/09/2015	Spot Bond	100.00000	67.21915		100.00000	66.84982		1,600,000,000,000,000.00	16,000,000,000	16,000,000,000.00	
INGR04	On 08/05/2015	Spot Bond	0.00000	106.16151			106.10356			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	101.11001			101.02504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IP273U	On 14/04/2015	Spot Bond	100.00000		94.31525		100.00000	93.58974			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		101.45746			101.39852			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.62100		10.00000	107.53600			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		101.46268			101.39924			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		101.48150			101.41723			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.44500		104.54087		8.45500	104.45095			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		101.65771			101.59802			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		101.69713			101.63594			0.00	0	2,800,000,000.00
IPF09	On 01/07/2019	Spot Bond	0.00000		101.72344			101.66124			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		101.38361			101.32135			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		101.45313			101.38772			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond	0.00000		101.19407			101.14060			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.34000		103.29854		9.39000	102.98994			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.29754			100.24143			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.56000		102.57556		8.64000	102.32343		1,712,000,000,000.00		200,000,000	1,438,500,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		101.61985			101.55812			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		101.52183			101.45744			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		99.91208			99.84760			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00003			99.93196			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.29000		103.14077		8.30500	103.06806			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		101.51356			101.45101			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.41602			100.34322			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.52500		125.86419		3.52500	125.84966			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV019	On 31/03/2028	Spot Bond	3.65000	146.10597		3.63000	148.34377			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	99.77686			101.82976			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.66519			101.59384			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.54207			101.47057			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.26019			100.18946			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	99.91182			99.84559			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.74500	106.22887		3.74500	106.21471			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.74500	105.22152		3.74500	105.20749			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.29862			100.22424			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.87476			100.80044			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.11000	114.85573		10.17500	114.58177			0.00	0	600,000,000.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.48617			101.40576			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.75000	138.98585		3.73000	141.31487			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond	100.00000	89.02439		100.00000	88.37772			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000	87.52998		100.00000	86.90476			0.00	0	0.00
IVA512	On 19/03/2015	Spot Bond	6.30000	99.93101		6.30000	99.98274			0.00	0	0.00
IVA513	On 26/03/2015	Spot Bond	6.30000	99.86211		6.30000	99.84490			0.00	0	0.00
IVA514	On 02/04/2015	Spot Bond	100.00000	97.33333		100.00000	100.00000			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond	6.30000	99.62171		6.30000	99.60458			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond	6.30000	99.50195		6.30000	99.48486			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond	6.40000	99.37273		6.40000	99.35541			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond	6.40000	99.13091		6.40000	99.11368			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond	6.50000	98.87312		6.50000	98.85571			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond	6.50000	98.75140		6.50000	98.73404			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA523	On 04/06/2015	Spot Bond	6.50000		98.62999		6.50000	98.61267			0.00	0	0.00
IVA524	On 11/06/2015	Spot Bond	6.50000		98.50887		6.50000	98.49159			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		101.45666			101.40034			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.62100		10.00000	107.53600			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.32758			101.27050			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		101.54628			101.48746			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.60664			100.54859			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.62804			100.56142			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.43847			100.37625			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		101.48371			101.42025			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		101.49326			101.42939			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		101.51235			101.44765			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		101.42642			101.36545			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		101.34086			101.27793			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		101.11930			101.05661			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.07756			100.01928			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.71799			100.65714			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.48267			100.42538			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.47794			100.42122			0.00	0	1,000,000,000.00
IVC027	On 03/04/2019	Spot Bond	0.00000		101.67469			101.61079			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		101.37732			101.32183			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		101.14400			101.08349			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC030	On 29/04/2015	Spot Bond	0.00000	101.00402			100.94792			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.07169			100.01785			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	99.86131			101.70244			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	99.85752			101.74616			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	99.85752			101.74616			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.91000	103.00808		8.97500	102.70276			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	13.50580		100.00000	13.41534			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	11.60325		100.00000	11.51726			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	101.23953			101.17969			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.01000	103.09101		9.06000	102.77579			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	101.14074			101.07681			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.71842			100.65759			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.13713			100.07855			0.00	200,000,000	200,000,000.00
IVC044	On 16/10/2015	Spot Bond	0.00000	103.26389			103.20192			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	101.09819			101.04016			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	102.21592			102.15729			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.09000	103.23441		7.10500	103.16638			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	101.00661			100.94012			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.62087			100.55508			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	100.43820			100.37271			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000	101.06247			100.99665			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000	100.83970			100.77888			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000	100.89522			100.82867			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000	100.40876			100.34774			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JAS01	On 31/01/2018	Spot Bond		0.00000	101.33798			101.26127			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	101.13796			101.07295			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	101.23626			101.17002			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	55.19964		100.00000	54.78600			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	101.85502			101.78798			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond		100.00000	98.64865		100.00000	99.45504			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.21483			100.15015			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.22261			100.15559			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.37521			100.30917			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	58.24550		100.00000	57.81388			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.48650			100.41613			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	101.26814			101.19095			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.28000	145.68091		8.30500	145.33648			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	99.94789			99.89551			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00197			101.73968			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.04713			99.98357			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.48951			100.42983			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.02902			99.96767			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	101.82506			101.76056			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond		9.97000	101.74438		10.02000	101.48017			0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond		9.71000	100.68333		9.71000	100.60424			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	101.03985			100.97693			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.65000	98.71197		8.73000	98.47474			2,941,000,000,000.00	340,000,000	3,512,100,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL03	On 03/04/2018	Spot Bond	8.72000		100.76189		8.80000	100.48537			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.64000		98.95612		9.69000	98.67480			1,542,400,000,000.00	160,000,000	651,100,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.26002			100.18929			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.30150			100.21062			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.61000		103.65491		9.62500	103.56425			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.32803			100.22912			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.77513			100.68610			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.66520			100.60143			0.00	19,000,000,000	9,500,000,000.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.69030			100.62289			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.73990			100.66762			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000		101.29587			101.24212			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.72055			100.66312			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		100.13228			100.07554			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000		99.44271			99.39046			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000		99.14841			99.09627			0.00	0	0.00
MAQ068	On 09/06/2015	Spot Bond	0.00000		98.64204			98.58981			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.35813			100.28934			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.36084			100.29168			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		99.77894			99.69629			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		101.33777			101.27978			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		99.97119			101.67972			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.62591			102.38875			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		99.95114			99.89685			0.00	1,000,000,000	500,000,000.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.44805			100.39096			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF037	On 11/11/2016	Spot Bond	0.00000	100.76741			100.70992			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	101.22849			101.17327			0.00	0	300,000,000.00
MBF039	On 17/04/2017	Spot Bond	0.00000	101.32614			101.26707			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.84061			100.78529			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.81394			100.75657			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.83223			100.77355			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.26489			100.20801			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	51.32433		100.00000	40.75739			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	23.41463		100.00000	23.24111			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	17.49145		100.00000	17.36182			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	17.58644		100.00000	17.45612			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	16.87986		100.00000	16.75337			0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000	22.83767		100.00000	22.66653			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.57000	105.47939		8.63500	105.18492			342,800,000,000.00	40,000,000	556,800,000.00
MBSA02	On 15/04/2019	Spot Bond	8.59000	104.94092		8.65500	104.64757			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000	101.97315			101.91623			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	103.49721			103.43231			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	101.61917			101.55544			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	101.68973			101.62315			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.80500	105.09846		7.88500	104.91703			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.56000	104.44125		8.62500	104.15872			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.26500	105.79399		9.31500	105.46100			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.05346			99.99990			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.05545			99.99987			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.32000		103.46428	9.37000	103.20105				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.26000		100.72394	7.27500	100.65876			508,200,000,000.00		70,000,000	2,540,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.51436			100.45051			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.73000		102.81259	8.81000	102.58315				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.12378			100.01183			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.14000		104.35245	9.19000	104.04397				0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.48641			100.41728			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		21.64331	100.00000	21.48640				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.59463			100.53764			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.43000		102.72134	8.51000	102.49381				0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.21000		102.41420	7.22500	102.35013				0.00	0	20,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.42000		105.42839	8.50000	105.18727				0.00	0	1,040,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		7.01001	100.89771	6.95707				0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		7.10083	100.61875	7.04733				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		96.31661			96.25811			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.77537			100.70964			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4C508	On 14/08/2020	Spot Bond		0.00000	100.84176			100.77030			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	1.01199		100.00000	1.00441			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	1.01199		100.00000	1.00441			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.73500	100.19797		8.78000	99.88375			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.66500	100.12796		7.66500	100.06555			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.84000	103.16273		8.89000	102.86862			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		8.59000	103.73924		8.64000	103.43266			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.07000	104.10195		9.11500	103.74725			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	101.55341			101.49640			0.00	0	20,000,000.00
NBK14A	On 26/06/2021	Spot Bond		8.95000	103.82315		9.00000	103.51018			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.57836			100.52181			0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond		9.19000	98.92626		9.24000	98.60437			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	101.66478			101.60741			0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond		9.88000	98.25991		9.90500	98.02878			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	101.25840			101.20300			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.57470			100.51874			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	99.91448			99.86161			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	99.69928			101.31749			0.00	0	1,000,000,000.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	99.95943			99.89862			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond		0.00000	100.80211			100.74283			0.00	0	100,000,000.00
NBK22B	On 12/02/2018	Spot Bond		0.00000	100.79385			100.73343			0.00	0	100,000,000.00
NBK23B	On 12/02/2020	Spot Bond		0.00000	100.81498			100.75293			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond		0.00000	100.80797			100.74520			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK25B	On 12/02/2025	Spot Bond	0.00000	100.87291			100.80635			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.08000	101.79964		7.09500	101.73516			424,800,000,000.00	60,000,000	766,800,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.79462			100.73688			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.59000	110.62434		8.65500	110.29676			1,546,200,000,000.00	180,000,000	1,440,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.45500	38.49642		10.48000	38.38142			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.01000	104.29915		7.02500	104.23813			2,103,000,000,000.00	300,000,000	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	101.40476			101.34465			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	101.43499			101.36751			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.54500	101.71723		7.55500	101.64516			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	99.99994			99.94396			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	99.86194			101.88298			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.68669			101.62057			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.50806			101.44016			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.46115			100.39568			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	95.34332			95.28788			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.43784			100.37560			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	101.19724			101.13371			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	101.14087			101.07694			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	91.76447			91.70715			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.55252			101.49547			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.77302			100.70743			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.05802			99.99981			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.05484			99.99986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN77	On 09/10/2017	Spot Bond	0.00000		102.28126			102.21870			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.05287			99.99987			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.05685			100.00000			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.05681			100.00000			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		101.04311			100.98361			0.00	0	500,000,000.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.06532			100.00000			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.62500		106.22034		9.65000	105.98479			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.06493			100.00000			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.66000		105.16647		9.68500	104.92739			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.06532			100.00000			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.05883			100.00000			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.05994			100.00000			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.06595			100.00000			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.06674			100.00000			0.00	0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000		100.41409			100.35145			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.80000		101.41244		7.81500	101.34259			858,000,000,000.00	110,000,000	110,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		101.36477			101.29217			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		99.19430			98.36282			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.77000		109.03319		9.83500	108.55277			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		103.28147			103.21362			0.00	0	800,000,000.00
NED17	On 14/10/2024	Spot Bond	0.00000		101.64564			101.57208			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		101.62077			101.54725			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		101.38512			101.33196			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NEDH1A	On 20/11/2018	Spot Bond	9.44500	122.08702		9.44500	121.99369			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	100.72177			100.64677			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.62100		10.00000	107.53600			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.24000	169.31184		2.24000	169.31027			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.60500	138.16344		2.60500	138.15788			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000	184.82450		3.45000	184.79746			0.00	0	0.00
NILB13	On 31/01/2025	Spot Bond	2.00000	114.72680		2.00000	0.00000		16,000,000,000,000.00	8,000,000,000	8,000,000,000.00	
NILB14	On 31/03/2028	Spot Bond	2.60000	157.98612		2.60000	157.64222			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.37000	105.62874		8.42000	105.33963			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.00000	106.72278		9.05000	106.43064			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.57123			100.51073			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.58781			100.53216			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.54091			100.48367			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.55991			100.50062			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.54853			100.49047			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.20000	108.33131		9.25000	107.97600			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.55997			100.50068			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.57128			100.51077			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.56370			100.50401			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.40000	106.69745		9.45000	106.40393			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.58653			100.52439			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.57886			100.51754			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.58266			100.52093			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.72249			100.64568			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.67646			100.60462			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.59402			100.53107			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.31500		116.05939		8.38000	115.76277			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.04000		122.19886		9.09000	121.80852			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.13500		173.24974		2.13500	173.24961			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.83000		121.76844		9.85500	121.46214			0.00	0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		101.56503			101.50506			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		101.38920			101.33291			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.02630			99.96748			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.31115			100.24990			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.50546			100.44287			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.58267			100.51029			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.62458			100.53460			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.85214		100.00000	16.72587			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		63.42456		100.00000	62.95455			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.10000		104.63450		7.11500	104.56551			0.00	0	7,060,517,700.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.51313			100.44478			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.52000		101.95861		9.57000	101.69568			0.00	0	0.00
OML04	On 19/03/2025	Spot Bond	100.00000		8.50533		100.00000	0.01666		1,196,000,000,000,000.00	11,960,000,000	53,700,000,000.00	
OML05	On 19/03/2025	Spot Bond	8.00000		112.05499		8.00000	100.02132		817,360,000,000,000.00	02,170,000,000	42,500,000,000.00	
OML06	On 19/03/2027	Spot Bond	8.00000		117.78687		8.00000	100.02132		678,400,000,000,000.00	84,800,000,000	40,900,000,000.00	
OML07	On 19/03/2030	Spot Bond	8.00000		125.65607		8.00000	100.02132		1,120,000,000,000,000.00	40,000,000,000	69,000,000,000.00	



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OTCA2U	On 31/07/2016	Spot Bond	100.00000		37.23768		100.00000	36.95864			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		98.04000			98.04000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.70881			100.65083			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.62100		10.00000	107.53600			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		102.74306			102.68386			0.00	0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		100.41568			100.35630			0.00	0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		100.34102			100.28078			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00413			99.94803			0.00	0	700,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000		99.98809			101.80523			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		101.21598			101.15419			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.24000		105.10859		9.29000	104.79153			0.00	0	3,420,000,000.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		101.08612			101.02756			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		101.11601			101.05580			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		101.12946			101.06850			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		101.15934			101.09674			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.28776			101.21806			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.31761			101.24626			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		101.17616			101.10892			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.70000		44.39667		7.72500	44.25431			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.11000		103.69495		6.12500	103.63698			51,469,505,984,000.00	8,423,814,400	98,430,000,000.00
R158P	On 15/09/2015	Spot Bond	6.33500		97.03586		6.34500	96.98224			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.43500		110.10192		6.44500	110.03018			1,991,109,334,500.00	309,418,700	32,150,799,900.00
R159P	On 15/09/2016	Spot Bond	6.26500		91.28423		6.27500	91.22519			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.88000		122.46584		7.90500	122.17360			3,189,871,826,912,000.00	73,841,602,400	79,435,541,100.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R187P	On 21/12/2026	Spot Bond	7.62000		41.54017		7.64500	41.39722			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.54000		38.92754		7.56500	38.78444			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.73000		285.43372		1.73000	285.44292		7,999,035,600,000.00	4,623,720,000	19,307,922,300.00	
R202	On 07/12/2033	Spot Bond	1.72000		235.50648		1.72000	235.51428		8,541,522,064,000.00	4,966,001,200	83,486,930,000.00	
R2023	On 28/02/2023	Spot Bond	7.67000		100.94556		7.71500	100.61918		1,450,832,077,682,000.00	89,156,724,600	14,378,616,600.00	
R203	On 15/09/2017	Spot Bond	6.87000		103.27266		6.95000	103.03246		3,922,726,907,925,000.00	70,993,727,500	24,103,842,700.00	
R2030	On 31/01/2030	Spot Bond	8.26000		98.90856		8.27000	98.75886		817,354,160,532,000.00	98,953,288,200	88,091,996,100.00	
R2032	On 31/03/2032	Spot Bond	8.38500		98.61027		8.40000	102.52490		1,951,114,839,121,500.00	32,691,095,900	64,752,183,300.00	
R2037	On 31/01/2037	Spot Bond	8.47500		101.42664		8.48500	101.25798		4,178,253,753,937,500.00	93,009,292,500	41,748,095,000.00	
R204	On 21/12/2018	Spot Bond	7.14000		104.78887		7.20500	104.51397		2,967,207,135,060,000.00	15,575,229,000	104,244,293,800.00	
R2044	On 31/01/2044	Spot Bond	8.51500		103.72542		8.52000	103.59921		484,490,145,925,500.00	56,898,431,700	69,246,395,700.00	
R2048	On 28/02/2048	Spot Bond	8.49500		103.34496		8.50000	103.21851		802,476,955,395,000.00	94,464,621,000	81,449,364,500.00	
R207	On 15/01/2020	Spot Bond	7.32000		101.04688		7.37000	100.78703		771,827,473,644,000.00	05,440,911,700	19,726,504,300.00	
R208	On 31/03/2021	Spot Bond	7.44000		96.55376		7.49000	99.62894		3,241,852,368,288,000.00	35,732,845,200	53,683,872,200.00	
R209	On 31/03/2036	Spot Bond	8.43000		78.56351		8.43500	81.58647		2,275,811,776,614,000.00	69,965,809,800	73,018,353,400.00	
R210	On 31/03/2028	Spot Bond	1.75000		173.06546		1.73000	175.50557		2,489,849,950,000.00	1,422,771,400	39,872,216,900.00	
R211	On 31/01/2017	Spot Bond	1.50000		130.18398		1.50000	130.19054		302,968,200,000.00	201,978,800	31,408,719,600.00	
R212	On 31/01/2022	Spot Bond	1.67500		136.44481		1.67500	136.44970		34,743,579,630,000.00	20,742,435,600	63,539,183,900.00	
R213	On 28/02/2031	Spot Bond	8.30500		89.01218		8.31500	88.87286		4,729,207,289,900,500.00	69,440,974,100	27,799,848,500.00	
R214	On 28/02/2041	Spot Bond	8.45000		80.01904		8.45500	79.92152		2,579,263,008,855,000.00	05,238,225,900	63,760,134,700.00	
R228C	On 15/09/2015	Spot Bond	6.33500		97.03586		6.34500	96.98224			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.25500		94.15264		6.26500	94.09638			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.26500		91.28423		6.27500	91.22519			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R327C	On 21/06/2015	Spot Bond	6.40500	98.44524		6.41500	98.39178			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.27500	95.48800		6.28500	95.43240			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.25500	92.60560		6.26500	92.54734			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.31500	89.70597		6.32500	89.64476			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.84500	85.96322		6.92500	85.76581			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.89500	83.00818		6.97500	82.78525			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.14500	79.61498		7.21000	79.40655			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.12500	76.92448		7.19000	76.69914			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.10500	74.33927		7.17000	74.09834			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.09500	71.82189		7.16000	71.56670			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.28000	68.71437		7.33000	68.50001			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.26000	66.37459		7.31000	66.15166			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.36000	63.66473		7.41000	63.43518			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.33000	61.52503		7.38000	61.28854			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.30000	59.47447		7.35000	59.23169			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.27000	57.50892		7.32000	57.26045			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.23000	55.66873		7.28000	55.41498			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.19000	53.90827		7.24000	53.64973			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.82000	49.19610		7.84500	49.05565			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.78000	47.52291		7.80500	47.38167			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.74000	45.92434		7.76500	45.78246			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.70000	44.39667		7.72500	44.25431			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.66000	42.93638		7.68500	42.79367			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.62000	41.54017		7.64500	41.39722			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R351C	On 21/06/2027	Spot Bond		7.58000	40.20488		7.60500	40.06180			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.54000	38.92754		7.56500	38.78444			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	103.59856			103.52739			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.92216			100.86342			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	104.10828			104.03327			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	102.85140			102.77941			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	100.31138			100.23984			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	22.23809		100.00000	22.07145			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	15.49755		100.00000	15.38270			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	28.67619		100.00000	28.46829			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond		100.00000	61.21763		100.00000	60.75890			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond		100.00000	28.31737		100.00000	28.11207			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond		100.00000	21.40434		100.00000	21.23918			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond		100.00000	7.71007		100.00000	7.63852			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond		100.00000	13.18528		100.00000	13.08354			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond		100.00000	11.27423		100.00000	11.18724			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond		100.00000	9.41254		100.00000	9.33990			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	101.73170			101.67809			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.25519			100.19174			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.28677			100.23223			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond		0.00000	100.51199			100.44858			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond		0.00000	100.53789			100.47123			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	99.98296			99.93169			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFC17	On 26/05/2015	Spot Bond	0.00000	102.26560			102.20800			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.50550			100.44781			0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000	100.44247			100.38937			0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000	16.34898		100.00000	16.23045			0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000	11.46882		100.00000	11.38566			0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000	9.50205		100.00000	9.43316			0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000	8.78028		100.00000	8.71662			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.82954			100.77095			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.43159			101.36918			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.99134			100.92733			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.29437			100.23172			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	101.42758			101.36619			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.44053			100.37837			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.30452			100.23986			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	99.80836			100.87970			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	101.30907			101.24656			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	84.58884			87.28362			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	83.47212			83.34377			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	89.81699			89.62625			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	88.71640			88.51702			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	99.88410			99.79745			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	81.36010			81.24040			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	93.54753			93.38912			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP018	On 12/02/2020	Spot Bond	12.35000		103.51772		12.35000	103.41497			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		15.01155		100.00000	14.89906			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.48735			100.41643			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.93340			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		5.81652		100.00000	5.77389			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		25.25738		100.00000	25.07021			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		58.18388		100.00000	57.74788			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.54675		100.00000	14.49335			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		31.08056		100.00000	30.84766			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		105.63073			105.48327			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		79.18188			79.04020			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.74000		109.88342	8.79000	109.56569			699,200,000,000.00	80,000,000	795,700,000.00	
RW23	On 10/12/2023	Spot Bond	8.92000		106.18877	8.96500	105.83771			340,744,000,000,000.00	38,200,000,000	20,100,000,000.00	
RW28	On 10/12/2028	Spot Bond	9.53500		108.24081	9.54500	108.07917			1,047,896,500,000,000.00	09,900,000,000	55,900,000,000.00	
SBC2	On 28/04/2016	Spot Bond	0.00000		97.46455			97.41202			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.63500		108.44405	7.64500	108.36069			839,850,000,000.00	110,000,000	1,260,000,000.00	
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		107.62100	10.00000	107.53600			0.00	0	0.00	
SBK13	On 24/11/2016	Spot Bond	0.00000		100.54204			100.47339			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.92000		104.68443	9.00000	104.41880			892,000,000,000.00	100,000,000	100,000,000.00	
SBK15	On 23/01/2022	Spot Bond	0.00000		102.16724			102.10449			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		101.33406			101.26955			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.12893			98.31694			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		101.30366			101.23449			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK19	On 24/10/2019	Spot Bond	0.00000		101.28108			101.21315			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.55346			100.47459			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		101.39663			101.31953			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.01000		103.58161	7.02500		103.51993			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.64000		103.14511	8.70500		102.90257			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.60000		102.97627	7.61500		102.90696			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		102.80412	7.96000		102.73939			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.36000		103.09136	7.37500		103.02385			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.27000		100.13189	8.35000		99.88946			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.50500		103.02180	7.52000		102.95320			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.79500		102.88295	7.80500		102.81461			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.14365			100.08225			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		99.69169			101.61883			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.92000		102.20541	8.00000		101.95912			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		101.60698			101.55015			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		99.99970			99.94170			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		101.19679			101.13816			0.00	0	1,800,000,000.00
SBS19	On 23/06/2021	Spot Bond	8.91000		108.47865	8.96000		108.15602			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.78000		105.33704	9.80500		105.08425			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.80314			100.73493			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.63791			100.58380			0.00	0	1,500,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.75903			100.69794			0.00	2,396,400,000	614,100,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000		102.77884			102.71942			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.72000		103.40974	8.78500		103.11241			5,580,800,000,000.00	640,000,000	692,800,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS26U	On 28/02/2017	Spot Bond	100.00000		20.79750		100.00000	20.65820			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.21000		106.36409		9.25500	106.00558			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.89840			101.22581			0.00	1,000,000,000	1,000,000,000.00
SBS29	On 12/06/2019	Spot Bond	8.72000		102.28421		8.76500	102.05601			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.79000		91.99152		9.81500	91.76351			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		99.68573			99.62579			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.53000		104.50513		9.55500	104.24454			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.07224			100.01800			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.07438			100.01852			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.68000		102.67678		9.70500	102.44218			0.00	0	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		101.06878			101.00897			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		101.09759			101.03613			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.72000		98.25227		8.77000	97.99169			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.80000		96.88584		9.82500	96.65802			0.00	0	0.00
SBS39	On 29/01/2030	Spot Bond	10.35500		96.55789		10.36500	96.40483			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.14000		100.34997		9.19000	100.03474			1,096,800,000,000.00	120,000,000	133,500,000.00
SBS9	On 07/07/2016	Spot Bond	7.43500		107.16783		7.44500	107.09037			13,383,000,000,000.00	1,800,000,000	600,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.34000		273.33859		2.34000	273.33380			0.00	0	80,000,000.00
SBSI12	On 31/01/2017	Spot Bond	2.14500		128.67613		2.14500	128.67580			643,500,000,000.00	300,000,000	830,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		21.85280		100.00000	21.69436			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



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		101.38153			101.32171			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		21.38242		100.00000	21.22740			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.77000		127.23641		2.77000	127.22958			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		103.05061		6.50000	102.99629			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		101.28410			101.21993			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		99.85967			99.79898			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		101.44107			101.38084			0.00	0	1,000,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.90000		101.69339		8.98000	101.45901			534,000,000,000.00	60,000,000	287,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.97382			100.90750			0.00	0	1,570,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		101.69423			101.63258			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.93668			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		22.72343		100.00000	22.55316			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.62100		10.00000	107.53600			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.23368			100.17023			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		88.03616		100.00000	87.41764			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.19702			100.08419			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		40.35518		100.00000	40.05613			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		33.43193		100.00000	33.18418			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		29.06551		100.00000	28.85247			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.21000		102.40436		9.29000	102.15371			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		101.43555			101.36635			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		101.89360			101.81766			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS22	On 23/02/2020	Spot Bond	0.00000		100.62653			100.55984			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.68500		103.49401		7.69500	103.41599			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.74000		100.73491		8.80500	100.47567			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.27000		100.13189		8.35000	99.88946			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.58298			100.52127			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.69311			100.63499			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		101.02317			100.96242			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.55588			100.49581			0.00	0	50,000,000.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.57086			100.50917			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.46345			100.39549			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.97000		104.18817		8.05000	104.02440			28,692,000,000,000.00	3,600,000,000	900,000,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000		101.30891			101.24927			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		101.57700			101.51723			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		101.39002			101.32628			0.00	200,000,000	200,000,000.00
SSA06	On 16/04/2020	Spot Bond	8.99000		99.76953		9.04000	99.50186			0.00	0	440,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.46962			100.40293			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		99.93638			99.87271			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		101.23533			101.16975			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.93000		89.86809		8.98000	92.95488			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.93000		89.86809		8.98000	92.95488			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.68000		95.79231		8.73000	95.53796			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.02571			100.04023			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.75000		101.28415		7.83000	101.04250			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN011	On 31/01/2025	Spot Bond	2.49500	110.11223		2.49500	110.10880			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.39000	100.76929		8.45500	100.49697			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.51898			100.45642			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.88000	106.87619		9.90500	106.61470			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.41851			100.35904			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.14500	75.83091		10.18500	75.51561			25,362,500,000,000.00	2,500,000,000	2,500,000,000.00
SSN024	On 21/01/2019	Spot Bond	0.00000	101.31970			101.25559			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	101.34613			101.28436			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	99.95834			99.89603			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	101.50362			101.43449			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	99.89722			99.82027			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.57221			100.50808			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	100.06003			100.00000			0.00	0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000	100.13079			100.06535			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	99.35234			99.29983			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000	99.35412			99.30176			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000	99.24659			99.19403			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000	99.08858			99.03600			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000	99.05011			98.99531			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000	99.00351			98.95106			0.00	0	0.00
SY1227	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond	0.00000	98.95259			98.90022			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1229	On 29/05/2015	Spot Bond	0.00000		98.82526			98.77266			0.00	0	0.00
SY1230	On 09/06/2015	Spot Bond	0.00000		98.63635			98.58390			0.00	0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000		98.61415			98.56152			0.00	0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000		98.49820			98.44581			0.00	0	0.00
SY1233	On 22/04/2015	Spot Bond	0.00000		99.48214	100.00000	91.70854				0.00	13,000,000,000	11,700,000,000.00
SZ18	On 30/09/2015	Spot Bond	6.57000		102.72465	6.58500	102.66203				0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.53000		103.02852	8.55500	107.27131				0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		58.17508	100.00000	57.73914				0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		101.21216			101.15543			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.94222			100.88519			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.42071			100.36092			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.05150			99.99997			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.05431			99.99995			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.58251			100.52565			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		98.66079			98.54911			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		101.00149			100.94414			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		101.03744			100.98054			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.68500		102.55981	7.69500	102.48293				0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		101.28207			101.22038			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		101.31620			101.25283			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.36716	7.83000	101.30266				0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		101.26330			101.20252			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		101.30596			101.24310			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A6	On 18/07/2017	Spot Bond		0.00000	101.37080			101.30487			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	101.26330			101.20252			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	101.30596			101.24310			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	101.25149		7.16000	101.19248			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	101.38953			101.32258			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	101.38270			101.31609			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	101.54625			101.47164			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	101.52412			101.45059			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	102.19130			102.08488			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	102.11511			102.01247			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	101.26160			101.20089			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	101.31620			101.25283			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	101.52216		8.73000	101.45030			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.98367			100.92257			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	101.30596			101.24310			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.61000	100.26658		8.67500	100.01311			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.79975			100.73956			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	101.32205			101.26003			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	101.39294			101.32583			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	101.37418			101.30798			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	101.38384			101.31884			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	101.54285			101.46840			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	101.53605			101.46193			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	101.49365			101.42335			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D1	On 18/07/2041	Spot Bond	0.00000		102.07276			101.97221			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		102.07953			101.97865			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		102.06761			101.96952			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.55962			100.49915			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.57834			100.51584			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.92000		101.64268		8.97000	101.38876			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.56711			100.50583			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.59331			100.52919			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.83000		99.65302		8.88000	99.40305			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.84572			100.78467			0.00	0	50,000,000.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.89063			100.82632			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	8.94000		98.64149		8.99000	98.39845			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.62694			100.55918			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.62694			100.55918			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		100.94108			100.87311			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.68662			100.61240			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.68662			100.61240			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		101.03060			100.95612			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.92752			100.82711			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.92752			100.82711			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		101.39195			101.29107			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		101.32378			101.26167			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.77214		101.06155	6.72148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		101.53660			101.47845			0.00	0	1,847,565,300.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		101.29802			101.23716			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		101.75255			101.69344			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		101.29802			101.23716			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		101.31519			101.25350			0.00	0	400,000,000.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		101.32378			101.26167			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		101.28772			101.22735			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		101.31519			101.25350			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		101.40959			101.34335			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		101.40959			101.34335			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		101.40959			101.34335			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		101.54684			101.47397			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		101.58113			101.50661			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		101.53826			101.46580			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		102.22334			102.11770			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		102.26609			102.15837			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		102.24899			102.14210			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	6.66000		105.23951		6.67500	105.18060			3,996,000,000,000.00	600,000,000	1,094,500,000.00
TL20	On 22/02/2020	Spot Bond	9.27000		87.95562		9.32000	87.71662			927,000,000,000.00	100,000,000	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL20/R207	On 25/11/2020	Spot Bond	10.00000		107.62100		10.00000	107.53600			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.83000		106.61062		7.91000	106.35059			4,139,721,000,000.00	528,700,000	30,360,100,000.00
TN20	On 17/09/2020	Spot Bond	9.09000		106.15225		9.14000	105.85521			2,363,400,000,000.00	260,000,000	19,305,850,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.09172		100.00000	1.08363			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.37500		112.36530		9.42000	112.00378			0.00	0	11,200,000,000.00
TN25	On 19/08/2025	Spot Bond	9.59000		100.23909		9.61500	99.99962			0.00	0	16,630,000,000.00
TN27	On 14/11/2027	Spot Bond	9.63000		97.87761		9.65500	97.62763			11,556,000,000,000.00	1,200,000,000	10,989,956,000.00
TN30	On 09/10/2030	Spot Bond	9.96000		108.97408		9.97000	108.80611			0.00	0	3,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.36000		108.34070		10.36500	108.20461			0.00	0	2,500,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.25923			100.19982			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.60464			100.54379			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.72745			100.66579			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.74553			100.68231			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.74736			100.68397			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.83638			100.76531			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		101.02087			100.93387			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.74647			100.68317			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		101.51848			101.46418			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.62100		10.00000	107.53600			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		101.55675			101.49751			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		101.58830			101.52782			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		101.33958			101.28310			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		101.42655			101.36630			0.00	0	1,100,000,000.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR30	On 31/12/2099	Spot Bond		10.00000	99.78606		10.00000	99.70596			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.79139		9.75000	99.71327			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.79556		100.00000	9.71997			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.13631			100.07785			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.14435			100.08243			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.14879			100.08497			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.14968			100.08548			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.17440			100.09958			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.22802			100.13017			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	12.95396		100.00000	12.85688			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	99.81774			99.76307			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	99.56500			99.51062			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond		0.00000	98.81684			98.76306			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	98.55879			98.50474			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond		0.00000	97.98915			97.93329			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	97.76920			97.71435			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond		0.00000	97.48985			97.43448			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond		0.00000	97.19822			97.14219			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond		0.00000	96.92697			96.87075			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond		0.00000	100.23162			100.11581			0.00	0	12,900,000,000.00
TSP177	On 15/10/2015	Spot Bond		0.00000	99.08440			98.96995			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond		0.00000	95.86875			95.81242			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond		0.00000	95.40612			95.35055			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP180	On 10/12/2015	Spot Bond		0.00000	95.05639			94.99978			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond		0.00000	94.40744			94.35225			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond		0.00000	99.37119			99.32155			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond		0.00000	94.19694			94.14219			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond		0.00000	93.81843			93.76258			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond		0.00000	93.47819			93.42165			0.00	0	0.00
TSP186	On 17/03/2016	Spot Bond		100.00000	50.47702		100.00000	50.19026		3,420,000,000,000,000.00	34,200,000,000	12,100,000,000.00	
TTO01U	On 28/08/2019	Spot Bond		100.00000	13.95726		100.00000	13.85267			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond		100.00000	95.54974		100.00000	94.80519			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond		100.00000	98.91599		100.00000	99.72678			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond		0.00000	101.24178			101.18856			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond		0.00000	101.21562			101.16199			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond		0.00000	101.12623			101.07260			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond		0.00000	101.08764			101.03415			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond		0.00000	100.91288			100.85699			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond		0.00000	100.73980			100.68567			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond		0.00000	100.71233			100.65890			0.00	0	0.00
TWC086	On 24/03/2015	Spot Bond		0.00000	100.47217			100.41970			0.00	0	0.00
TWC087	On 02/06/2015	Spot Bond		0.00000	100.44863			100.39479			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond		0.00000	101.36466			101.30445			0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond		0.00000	100.49658			100.43699			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond		0.00000	101.22493			101.17089			0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond		0.00000	100.45548			100.40082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UG21	On 02/03/2021	Spot Bond	8.84000	109.05623		8.89000	108.73999			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	7.61566		100.00000	7.56952			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000	7.43988		100.00000	7.39480			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	99.93148			99.87974			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000	101.09653			101.03778			0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000	68.86792		100.00000	68.48030			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.86063			100.79987			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.88785			100.82512			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.88905			100.82624			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	99.86717			99.80970			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	99.86347			99.80440			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000	7.15035		100.00000	7.10703			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000	6.97457		100.00000	6.93231			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00020		100.00000	0.00020			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.82500	110.24853		6.83500	110.17537			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.94000	234.96781		1.99000	234.60636		1,940,000,000,000.00	1,000,000,000	1,000,000,000	1,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.43000	103.29896		6.44500	103.24213			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.37000	106.07154		7.45000	105.84544		1,474,000,000,000.00	200,000,000	200,000,000	5,000,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.69500	107.43174		7.76000	107.12913			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.94500	107.25000		7.99500	106.96590			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.98000	107.74107		8.03000	107.42359			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.06000	98.38291		6.07500	98.33067			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z020	On 19/10/2015	Spot Bond	5.99000	96.66796		6.00500	96.61276			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.06000	98.36684		6.07500	98.31458			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.08500	73.00414		7.15000	72.75498			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	66.98536		100.00000	66.60483			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	35.45619		100.00000	35.25477			0.00	0	0.00
<b>Total for j-Bonds :</b>										<b>67,669,796,669,927,500.00</b>	<b>15,960,822,000</b>	<b>41 527 227 571.00</b>
<b>Grand Total:</b>										<b>67,669,798,404,146,800.00</b>	<b>15,960,910,832</b>	<b>41 531 128 244.00</b>