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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 30/03/2015

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 30/03/2015	Any day expiry		12.13920	12.13920		11.99200	11.99200		20.12	21,509,045.10	1,775	0.00
\$ / R	On 31/03/2015	Any day expiry		12.13420	12.13420		11.99200	11.99200		20.35	0.00	0	0.00
\$ / R	On 31/03/2015	Any day expiry	12.31	Put	185.41560	0.18542	324.61140	0.32461	185.416	23.99	0.00	0	20,000.00
\$ / R	On 01/04/2015	Any day expiry		12.13420	12.13420		11.99200	11.99200		20.20	0.00	0	1,090.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	0.04170	0.00004	0.42440	0.00042	0.042	33.16	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	35.34630	0.03535	22.94350	0.02294	35.346	21.38	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.39	Call	11.72600	0.01173	9.66250	0.00966	11.726	23.35	0.00	0	5,000.00
\$ / R	On 02/04/2015	Any day expiry		12.13410	12.13410		11.99350	11.99350		20.18	0.00	0	0.00
\$ / R	On 02/04/2015	Any day expiry	11.81	Call	335.63130	0.33563	226.98340	0.22698	335.631	23.07	0.00	0	2,500.00
\$ / R	On 07/04/2015	Any day expiry		12.14160	12.14160		12.00100	12.00100		17.59	0.00	0	0.00
\$ / R	On 07/04/2015	Any day expiry	12.00	Call	209.27460	0.20927	135.09130	0.13509	209.275	17.68	0.00	0	10,000.00
\$ / R	On 08/04/2015	Any day expiry		12.14310	12.14310		12.00260	12.00260		17.38	0.00	0	0.00
\$ / R	On 08/04/2015	Any day expiry	11.80	Call	367.31240	0.36731	262.41250	0.26241	367.312	17.26	0.00	0	10,000.00
\$ / R	On 08/04/2015	Any day expiry	12.15	Call	128.85680	0.12886	87.60350	0.08760	128.857	17.38	0.00	0	10,000.00
\$ / R	On 09/04/2015	Any day expiry		12.14460	12.14460		12.00410	12.00410		17.20	0.00	0	15.00
\$ / R	On 28/04/2015	Any day expiry		12.18500	12.18500		12.04530	12.04530		15.45	13,806,728.50	1,133	4,899.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	1.11990	0.00112	2.11900	0.00212	1.120	17.14	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	4.48250	0.00448	7.93080	0.00793	4.483	15.80	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	309.09490	0.30909	235.44260	0.23544	309.095	14.96	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	0.45530	0.00046	0.21470	0.00021	0.455	26.19	0.00	0	300.00
\$ / R	On 13/05/2015	Any day expiry	12.21590		12.21590	12.21590	12.07550	12.07550		15.29	0.00	0	6,224.00
\$ / R	On 15/05/2015	Any day expiry	12.21990		12.21990	12.21990	12.07950	12.07950		15.33	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry	12.24400		12.24400	12.24400	12.10330	12.10330		15.38	0.00	0	1,389.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	4.29790	0.00430	5.97480	0.00597	4.298	14.92	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	6.02740	0.00603	8.98010	0.00898	6.027	14.32	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	11.92360	0.01192	20.27610	0.02028	11.924	13.85	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	483.20360	0.48320	399.42710	0.39943	483.204	14.48	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	314.37250	0.31437	258.17100	0.25817	314.373	15.28	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	11.57820	0.01158	12.22190	0.01222	11.578	28.66	0.00	0	300.00
\$ / R	On 03/06/2015	Any day expiry	12.25810		12.25810	12.25810	12.11750	12.11750		15.36	0.00	0	0.00
\$ / R	On 03/06/2015	Any day expiry	12.30	Call	300.82480	0.30082	251.20000	0.25120	300.825	15.55	0.00	0	10,000.00
\$ / R	On 09/06/2015	Any day expiry	12.27050		12.27050	12.27050	12.12960	12.12960		15.33	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.27680		12.27680	12.27680	12.13570	12.13570		15.52	292,801,680.00	23,850	1,193,048.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	6.24010	0.00624	9.13640	0.00914	6.240	14.84	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	6.52090	0.00652	9.54800	0.00955	6.521	14.76	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	7.28150	0.00728	10.66200	0.01066	7.281	14.58	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	10.86060	0.01086	16.59670	0.01660	10.861	13.91	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	11.35660	0.01136	17.83130	0.01783	11.357	13.84	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	35.67660	0.03568	54.57000	0.05457	35.677	13.76	0.00	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	849.47720	0.84948	733.51430	0.73351	849.477	13.80	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	832.57160	0.83257	717.66190	0.71766	832.572	13.81	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	55.77160	0.05577	81.96190	0.08196	55.772	13.81	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	750.18000	0.75018	642.89080	0.64289	750.180	13.84	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	710.41390	0.71041	608.33690	0.60834	710.414	13.86	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Put	83.61390	0.08361	122.63690	0.12264	83.614	13.86	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	200.89470	0.20089	268.09910	0.26810	200.895	14.70	0.00	0	36,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	209.67700	0.20968	278.35280	0.27835	209.677	14.75	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	331.03990	0.33104	280.53350	0.28053	331.040	15.52	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	260.49970	0.26050	221.27800	0.22128	260.500	16.23	0.00	0	30,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	483.69970	0.48370	585.57800	0.58558	483.700	16.23	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	242.48720	0.24249	206.21100	0.20621	242.487	16.45	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	223.11310	0.22311	190.02420	0.19002	223.113	16.70	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	145.42600	0.14543	125.74930	0.12575	145.426	18.04	0.00	0	37,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Put	868.62600	0.86863	990.04930	0.99005	868.626	18.04	0.00	0	501.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	114.57450	0.11457	99.95210	0.09995	114.575	18.87	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Call	111.00450	0.11100	96.95990	0.09696	111.005	18.99	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Put	1,084.20450	1.08420	1,211.25990	1.21126	1,084.204	18.99	0.00	0	201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	89.49580	0.08950	78.43910	0.07844	89.496	19.78	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	86.00750	0.08601	75.35040	0.07535	86.008	19.93	0.00	0	51,500.00
\$ / R	On 26/06/2015	Any day expiry	12.30570		12.30570	12.30570	12.16410	12.16410		15.45	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	10.04510	0.01005	14.58840	0.01459	10.045	14.32	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	23.52710	0.02353	37.29490	0.03729	23.527	13.52	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	315.78360	0.31578	272.59440	0.27259	315.784	16.00	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	31.03380	0.03103	29.50900	0.02951	31.034	29.36	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry	12.31400		12.31400	12.31400	12.17230	12.17230		15.41	0.00	0	7,050.00
\$ / R	On 29/07/2015	Any day expiry	12.37600		12.37600	12.37600	12.23340	12.23340		15.86	0.00	0	750.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	19.43330	0.01943	25.96850	0.02597	19.433	14.30	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	37.65480	0.03765	54.28450	0.05428	37.655	13.47	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	336.47290	0.33647	294.90050	0.29490	336.473	16.85	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	58.27370	0.05827	52.19960	0.05220	58.274	29.30	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.43800	12.43800	12.29450	12.29450		16.00	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	26.53090	0.02653	34.06870	0.03407	26.531	14.09	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	51.25620	0.05126	68.17310	0.06817	51.256	13.58	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	344.04710	0.34405	304.19460	0.30419	344.047	17.59	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	75.19470	0.07519	64.70500	0.06471	75.195	29.08	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.46800	12.46800	12.32400	12.32400		15.96	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.47650	12.47650	12.33240	12.33240		16.09	36,393,950.50	2,917	93,479.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	20.71350	0.02071	26.15080	0.02615	20.713	14.48	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,898.81490	1.89881	1,760.50640	1.76051	1,898.815	14.42	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	44.06640	0.04407	54.35960	0.05436	44.066	13.86	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,522.11100	1.52211	1,388.60870	1.38861	1,522.111	13.83	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	45.61100	0.04561	56.20870	0.05621	45.611	13.83	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,367.29290	1.36729	1,239.82340	1.23982	1,367.293	13.57	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	63.88800	0.06389	82.58640	0.08259	63.888	13.53	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	75.87360	0.07587	99.56400	0.09956	75.874	13.50	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	117.49040	0.11749	148.54620	0.14855	117.490	13.74	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	126.91490	0.12691	159.45570	0.15946	126.915	13.79	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,018.50360	1.01850	909.20910	0.90921	1,018.504	13.86	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	147.29000	0.14729	182.85820	0.18286	147.290	13.88	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	755.97260	0.75597	673.72580	0.67373	755.973	14.52	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	279.47260	0.27947	341.32580	0.34133	279.473	14.52	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	714.09100	0.71409	635.86070	0.63586	714.091	14.77	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	689.15520	0.68916	613.37470	0.61337	689.155	14.93	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	642.05640	0.64206	571.00050	0.57100	642.056	15.24	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	531.94210	0.53194	471.91210	0.47191	531.942	16.09	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	365.45010	0.36545	324.47870	0.32448	365.450	17.77	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	356.24130	0.35624	316.30190	0.31630	356.241	17.89	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	295.42940	0.29543	262.92050	0.26292	295.429	18.77	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	208.62580	0.20863	186.05870	0.18606	208.626	20.45	0.00	0	125,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	177.39440	0.17739	158.72770	0.15873	177.394	21.26	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	153.98270	0.15398	138.24430	0.13824	153.983	22.00	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.50650	12.50650	12.36190	12.36190		16.06	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	36.34800	0.03635	44.14900	0.04415	36.348	14.13	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	64.05110	0.06405	79.13910	0.07914	64.051	13.59	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	102.16370	0.10216	129.25200	0.12925	102.164	13.60	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	351.50800	0.35151	313.24540	0.31325	351.508	18.32	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	234.47550	0.23448	209.39220	0.20939	234.475	20.36	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	93.28810	0.09329	80.29110	0.08029	93.288	28.60	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.51070	12.51070	12.36620	12.36620		16.07	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.57240	12.57240	12.42690	12.42690		16.15	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	43.41540	0.04342	52.95740	0.05296	43.415	14.02	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	73.95680	0.07396	89.35170	0.08935	73.957	13.55	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	359.47550	0.35948	325.51430	0.32551	359.476	18.97	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	115.40520	0.11541	103.59350	0.10359	115.405	28.22	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest	
\$ / R		On 25/11/2015	Any day expiry		12.63400	12.63400	12.48760	12.48760		16.34	0.00	0	250.00	
\$ / R		On 25/11/2015	Any day expiry	10.80	Put	49.90640	0.04991	59.62390	0.05962	49.906	13.95	0.00	0	300.00
\$ / R		On 25/11/2015	Any day expiry	11.15	Put	83.28860	0.08329	98.27560	0.09828	83.289	13.56	0.00	0	250.00
\$ / R		On 25/11/2015	Any day expiry	13.85	Call	365.24680	0.36525	334.17420	0.33417	365.247	19.56	0.00	0	250.00
\$ / R		On 25/11/2015	Any day expiry	17.45	Call	118.71100	0.11871	105.25140	0.10525	118.711	28.09	0.00	0	300.00
\$ / R		On 08/12/2015	Any day expiry		12.66270	12.66270	12.51580	12.51580		16.29	0.00	0	276.00	
\$ / R		On 11/12/2015	Foreign Exchange Future		12.66930	12.66930	12.52230	12.52230		16.28	19,003,950.00	1,500	69,424.00	
\$ / R		On 11/12/2015	Foreign Exchange Future	10.95	Call	1,784.89620	1.78490	1,649.93830	1.64994	1,784.896	13.72	0.00	0	4,331.00
\$ / R		On 11/12/2015	Foreign Exchange Future	10.95	Put	65.59620	0.06560	77.63830	0.07764	65.596	13.72	0.00	0	8,917.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.00	Call	1,739.72200	1.73972	1,605.50760	1.60551	1,739.722	13.66	0.00	0	1,177.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.20	Call	1,562.17180	1.56217	1,431.30070	1.43130	1,562.172	13.44	0.00	0	39,671.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.40	Call	1,390.36820	1.39037	1,275.19230	1.27519	1,390.368	13.23	0.00	0	1,197.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.61	Put	175.13380	0.17513	215.24280	0.21524	175.134	13.58	0.00	0	580.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.75	Put	218.50880	0.21851	264.32350	0.26432	218.509	13.81	0.00	0	20,000.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.80	Put	235.44710	0.23545	283.31710	0.28332	235.447	13.89	0.00	0	1,100.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.95	Call	1,010.17260	1.01017	920.23480	0.92023	1,010.173	14.14	0.00	0	2,114.00
\$ / R		On 11/12/2015	Foreign Exchange Future	12.00	Put	310.88870	0.31089	373.11340	0.37311	310.889	14.22	0.00	0	80,200.00
\$ / R		On 11/12/2015	Foreign Exchange Future	12.15	Call	903.51660	0.90352	825.86690	0.82587	903.517	14.70	0.00	0	1,650.00
\$ / R		On 11/12/2015	Foreign Exchange Future	13.00	Call	584.09450	0.58409	534.77230	0.53477	584.094	17.22	0.00	0	1,197.00
\$ / R		On 11/12/2015	Foreign Exchange Future	13.10	Call	556.22840	0.55623	509.66210	0.50966	556.228	17.49	0.00	0	11,629.00
\$ / R		On 11/12/2015	Foreign Exchange Future	13.20	Call	530.17690	0.53018	486.02410	0.48602	530.177	17.75	0.00	0	677.00
\$ / R		On 11/12/2015	Foreign Exchange Future	13.44	Call	473.85880	0.47386	434.98110	0.43498	473.859	18.39	0.00	0	39,671.00
\$ / R		On 11/12/2015	Foreign Exchange Future	13.50	Call	461.04500	0.46105	423.45170	0.42345	461.045	18.54	0.00	0	1,650.00
\$ / R		On 11/12/2015	Foreign Exchange Future	14.37	Call	318.36640	0.31837	294.01360	0.29401	318.366	20.69	0.00	0	580.00
\$ / R		On 11/12/2015	Foreign Exchange Future	14.84	Call	266.70000	0.26670	247.62090	0.24762	266.700	21.80	0.00	0	8,200.00
\$ / R		On 11/12/2015	Foreign Exchange Future	15.00	Call	252.18790	0.25219	234.59300	0.23459	252.188	22.18	0.00	0	68,600.00
\$ / R		On 11/12/2015	Foreign Exchange Future	15.80	Call	225.88330	0.22588	222.98290	0.22298	225.883	25.17	0.00	0	53,000.00
\$ / R		On 21/12/2015	Any day expiry		12.69130	12.69130	12.54390	12.54390		16.37	0.00	0	250.00	
\$ / R		On 21/12/2015	Any day expiry	10.80	Put	54.62120	0.05462	64.98700	0.06499	54.621	13.84	0.00	0	300.00
\$ / R		On 21/12/2015	Any day expiry	11.15	Put	89.67850	0.08968	105.33650	0.10534	89.679	13.50	0.00	0	250.00
\$ / R		On 21/12/2015	Any day expiry	14.15	Call	366.31130	0.36631	338.33850	0.33834	366.311	20.11	0.00	0	250.00
\$ / R		On 21/12/2015	Any day expiry	17.87	Call	120.03250	0.12003	107.47540	0.10748	120.033	27.87	0.00	0	300.00
\$ / R		On 12/02/2016	Any day expiry		12.81010	12.81010	12.66040	12.66040		16.55	0.00	0	0.00	
\$ / R		On 12/02/2016	Any day expiry	11.60	Put	182.46420	0.18246	220.05090	0.22005	182.464	13.30	0.00	0	1,000.00
\$ / R		On 12/02/2016	Any day expiry	15.40	Call	317.26400	0.31726	306.32450	0.30632	317.264	22.72	0.00	0	1,000.00
\$ / R		On 11/03/2016	Any day expiry		12.87320	12.87320	12.72210	12.72210		16.61	0.00	0	272.00	
\$ / R		On 14/03/2016	Foreign Exchange Future		12.87990	12.87990	12.72870	12.72870		16.72	2,575,980.00	200	3,997.00	
\$ / R		On 14/03/2016	Foreign Exchange Future	11.05	Put	92.00610	0.09201	106.92820	0.10693	92.006	13.33	0.00	0	1,500.00
\$ / R		On 14/03/2016	Foreign Exchange Future	11.80	Put	250.11400	0.25011	295.00180	0.29500	250.114	13.56	0.00	0	1,000.00
\$ / R		On 14/03/2016	Foreign Exchange Future	11.83	Put	261.35300	0.26135	307.43490	0.30743	261.353	13.63	0.00	0	1,204.00
\$ / R		On 14/03/2016	Foreign Exchange Future	11.95	Put	309.04980	0.30905	359.89080	0.35989	309.050	13.92	0.00	0	1,000.00
\$ / R		On 14/03/2016	Foreign Exchange Future	14.59	Call	455.35780	0.45536	423.17290	0.42317	455.358	20.68	0.00	0	1,204.00
\$ / R		On 14/03/2016	Foreign Exchange Future	15.75	Call	347.76940	0.34777	340.14560	0.34015	347.769	23.61	0.00	0	1,000.00
\$ / R		On 14/03/2016	Foreign Exchange Future	16.50	Call	342.38310	0.34238	337.90530	0.33791	342.383	26.52	0.00	0	1,000.00
\$ / R		On 14/03/2016	Foreign Exchange Future	20.23	Call	83.39530	0.08340	76.89230	0.07689	83.395	27.49	0.00	0	1,500.00
\$ / R		On 09/06/2016	Any day expiry		13.06520	13.06520	12.91180	12.91180		17.01	0.00	0	264.00	
\$ / R		On 13/06/2016	Foreign Exchange Future		13.07360	13.07360	12.92010	12.92010		17.01	0.00	0	500.00	
\$ / R		On 15/09/2016	Any day expiry		13.27080	13.27080	13.11570	13.11570		17.31	0.00	0	259.00	

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 19/09/2016	Foreign Exchange Future			13.27910		13.27910		13.12400	13.12400		17.40	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.45950		13.45950		13.30290	13.30290		17.53	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.47000		13.47000		13.31330	13.31330		17.53	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.27680		12.27680		12.13570	12.13570		15.52	331,473.60	27	733.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.47650		12.47650		12.33240	12.33240		16.09	124,765.00	10	108.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.66930		12.66930		12.52230	12.52230		16.28	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.87990		12.87990		12.72870	12.72870		16.72	0.00	0	27.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.17390		18.17390		18.08600	18.08600		14.17	208,509,154.70	11,473	31,600.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	78.42250		0.07842		95.81170	0.09581	78.423	13.78	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	81.76500		0.08177		82.15230	0.08215	81.765	17.51	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.45960		18.45960		18.36980	18.36980		14.96	461,490.00	25	935.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.74180		18.74180		18.64970	18.64970		15.59	0.00	0	5.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	507.64970		0.50765		536.47160	0.53647	507.650	14.32	0.00	0	830.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.05600		19.05600		18.96050	18.96050		15.96	0.00	0	0.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10242		0.10242		0.10199	0.10199		14.90	0.00	0	14,018.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10424		0.10424		0.10379	0.10379		15.00	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10604		0.10604		0.10573	0.10573		15.07	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			13.28440		13.28440		13.18400	13.18400		13.77	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	67.27260		0.06727		62.62010	0.06262	67.273	17.56	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.31120		13.31120		13.21040	13.21040		13.85	1,251,252.80	94	154,890.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	25.05780		0.02506		37.52710	0.03753	25.058	12.86	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	75.22140		0.07522		104.50520	0.10451	75.221	12.67	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	385.94970		0.38595		455.40560	0.45541	385.950	14.16	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	184.80460		0.18480		167.01430	0.16701	184.805	15.35	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	112.27750		0.11228		103.81090	0.10381	112.278	16.73	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	34.49290		0.03449		34.12160	0.03412	34.493	20.44	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.54810		13.54810		13.44490	13.44490		14.51	0.00	0	11,148.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	210.19020		0.21019		250.64070	0.25064	210.190	12.97	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	219.57290		0.21957		207.90810	0.20791	219.573	18.12	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.78300		13.78300		13.67710	13.67710		14.94	0.00	0	10,150.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	284.62410		0.28462		326.94760	0.32695	284.624	12.92	0.00	0	6,291.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	762.49010		0.76249		830.02150	0.83002	762.490	15.20	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	221.70470		0.22170		221.68070	0.22168	221.705	21.36	0.00	0	6,291.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.04720		14.04720		13.93820	13.93820		15.38	0.00	0	500.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.57700		14.57700		14.46710	14.46710		16.28	0.00	0	0.00
AI R03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/05/2015	Index Future			551.46500		551.46500		554.85700	554.85700			0.00	0	0.00
AL37	On 07/05/2015	Index Future			455.68800		455.68800		457.16000	457.16000			0.00	0	122.00
AL37	On 06/08/2015	Index Future			462.92000		462.92000		464.42900	464.42900			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			541.41300		541.41300		544.25000	544.25000			0.00	0	3.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL7T	On 06/08/2015	Index Future			550.00600		550.00600		552.90300	552.90300			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			494.66400		494.66400		496.98100	496.98100			0.00	0	586.00
ALBI	On 06/08/2015	Index Future			502.51500		502.51500		504.88300	504.88300			0.00	0	10.00
ALBI	On 05/11/2015	Index Future			510.91900		510.91900		513.33300	513.33300			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.34490		9.34490		9.40410	9.40410		13.86	0.00	0	15,133.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	8.80840		0.00881		7.74390	0.00774	8.808	13.55	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	26.83350		0.02683		21.24110	0.02124	26.833	13.56	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	92.89330		0.09289		76.85100	0.07685	92.893	13.63	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	338.55510		0.33856		376.13170	0.37613	338.555	13.73	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	172.03760		0.17204		194.29120	0.19429	172.038	14.28	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	127.23560		0.12724		144.60990	0.14461	127.236	14.71	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.45290		9.45290		9.51100	9.51100		13.81	0.00	0	1,067.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.56310		9.56310		9.62000	9.62000		13.85	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.68780		9.68780		9.74220	9.74220		13.97	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.66040		9.66040		9.69740	9.69740		12.81	0.00	0	1,771.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.80660		9.80660		9.84370	9.84370		13.45	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.72630		12.72630		12.66340	12.66340		14.77	0.00	0	7,458.00
CHF / R	On 14/09/2015	Foreign Exchange Future			12.98900		12.98900		12.92210	12.92210		15.69	0.00	0	611.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.96170		1.96170		1.93490	1.93490		14.25	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.97370		1.97370		1.94710	1.94710		14.57	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.78650		1.78650		1.77440	1.77440		13.37	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.82060		1.82060		1.80820	1.80820		13.81	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			122.25123		122.25123		122.27217	122.27217			0.00	0	0.00
EL28	On 06/08/2015	Bond Future			124.22398		124.22398		124.24759	124.24759			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			9.44252		84.37846		9.38262	84.83128			0.00	0	6,576.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 06/08/2015	Bond Future		9.52493	85.73288		9.46292	86.19461			0.00	0	0.00
ES33	On 05/11/2015	Bond Future		9.59990	83.36490		9.53591	83.83481			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/05/2015	GOVI		490.84700	490.84700		493.12900	493.12900			14,725,410.00	3	488.00
GOVI	On 06/08/2015	GOVI		498.63800	498.63800		500.97000	500.97000			0.00	0	29.00
GOVI	On 05/11/2015	GOVI		506.97700	506.97700		509.35400	509.35400			0.00	0	0.00
I2025	On 07/05/2015	Bond Future		118.51695	118.51695		118.43316	118.43316			0.00	0	16.00
I2025	On 06/08/2015	Bond Future		119.26374	119.26374		119.18086	119.18086			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/05/2015	Bond Future		127.83556	127.83556		127.85873	127.85873			0.00	0	2,657.00
I2038	On 06/08/2015	Bond Future		128.58699	128.58699		128.61296	128.61296			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		126.69566	126.69566		126.29506	126.29506			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future		128.73995	128.73995		128.33523	128.33523			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 07/05/2015	Bond Future		135.59273	135.59273		135.61689	135.61689			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future		136.32136	136.32136		136.34829	136.34829			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		225.07600	225.07600		225.28700	225.28700			0.00	0	1,013.00
IGOV	On 06/08/2015	Index Future		228.66800	228.66800		228.88700	228.88700			0.00	0	100.00
IGOV	On 05/11/2015	Index Future		232.51000	232.51000		232.73600	232.73600			0.00	0	0.00
ILBI	On 07/05/2015	Index Future		609.52300	609.52300		609.88200	609.88200			0.00	0	0.00
ILBI	On 06/08/2015	Index Future		619.42700	619.42700		619.80000	619.80000			0.00	0	159.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future		6.12000	93.88000		6.13000	93.87000			0.00	0	1,000.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future		6.15000	93.85000		6.16000	93.84000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.30000	93.70000		6.28000	93.72000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future		6.34000	93.66000		6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future		6.48000	93.52000		6.44000	93.56000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.52000	93.48000		6.47000	93.53000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.78000	93.22000		6.71000	93.29000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.98000	93.02000		6.88000	93.12000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.11000	92.89000		7.02000	92.98000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.25000	92.75000		7.16000	92.84000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.37000	92.63000		7.28000	92.72000			0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.50000	92.50000		7.39000	92.61000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KES / R	On 12/06/2015		Foreign Exchange Future	0.13090	0.13090		0.12960	0.12960			0.00	0	10.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.13170	0.13170		0.12940	0.12940			0.00	0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.13000	0.13000		0.13050	0.13050			0.00	0	1,870.00
NGN / R	On 12/06/2015		Foreign Exchange Future	0.05620	0.05620		0.05450	0.05450			0.00	0	99,150.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.05210	0.05210		0.05130	0.05130			0.00	0	0.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05070	0.05070		0.04980	0.04980			0.00	0	164,080.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.08430	1.08430		1.08860	1.08860			0.00	0	250.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.08590	1.08590		1.09020	1.09020			0.00	0	0.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.08790	1.08790		1.09220	1.09220			0.00	0	0.00
R186	On 07/05/2015		Bond Future	7.92731	123.37149		7.84666	124.05690		8.05	84,262,727.67	683	38,460.00
R186	On 07/05/2015	7.40	Put	4,691.57000	4.69157		4,096.89000	4.09689	4,691.570	7.92	0.00	0	4,229.00
R186	On 07/05/2015	7.45	Put	4,286.32000	4.28632		3,713.43000	3.71343	4,286.320	7.94	0.00	0	4,229.00
R186	On 07/05/2015	7.50	Put	3,893.80000	3.89380		3,345.68000	3.34568	3,893.800	7.96	0.00	0	4,229.00
R186	On 07/05/2015	7.80	Put	1,902.90000	1.90290		1,551.29000	1.55129	1,902.900	8.08	0.00	0	300.00
R186	On 07/05/2015	8.00	Put	1,015.32000	1.01532		801.68000	0.80168	1,015.320	8.20	0.00	0	4,229.00
R186	On 07/05/2015	8.05	Put	850.18000	0.85018		666.61000	0.66661	850.180	8.23	0.00	0	4,229.00
R186	On 07/05/2015	8.10	Put	705.90000	0.70590		549.90000	0.54990	705.900	8.26	0.00	0	4,229.00
R186	On 06/08/2015		Bond Future	7.98133	120.05456		7.89738	120.75349		8.16	0.00	0	340.00
R186	On 06/08/2015	7.75	Call	1,498.79000	1.49879		1,806.88000	1.80688	1,498.790	8.16	0.00	0	1,000.00
R186	On 06/08/2015	8.90	Put	320.06000	0.32006		264.26000	0.26426	320.060	8.63	0.00	0	5,350.00
R186	On 05/11/2015		Bond Future	8.02348	122.04392		7.93638	122.75510		7.92	0.00	0	0.00
R186	On 05/11/2015	9.00	Put	656.53000	0.65653		566.08000	0.56608	656.530	8.38	0.00	0	2,600.00
R186	On 04/02/2016		Bond Future	8.05474	118.89801		7.96405	119.62465		7.97	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	287.10990	287.10990		287.16194	287.16194			0.00	0	1,046.00
R197	On 06/08/2015		Bond Future	285.69103	285.69103		285.74950	285.74950			0.00	0	0.00
R197	On 07/12/2023		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/05/2015		Bond Future	236.37987	236.37987		237.10024	237.10024			0.00	0	51,206.00
R202	On 06/08/2015		Bond Future	236.97981	236.97981		237.71606	237.71606			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	7.72254	101.67852		7.63658	102.17755		6.32	0.00	0	15,264.00
R2023	On 06/08/2015		Bond Future	7.77795	103.31059		7.68775	103.81971		6.14	0.00	0	0.00
R2023	On 06/08/2015	9.07	Put	55.70000	0.05570		43.20000	0.04320	55.700	6.52	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	6.98778	103.96942		6.89925	104.16131		2.04	0.00	0	7,710.00
R203	On 06/08/2015		Bond Future	7.05555	105.63828		6.95430	105.83532		1.89	0.00	0	0.00
R203	On 05/11/2015		Bond Future	7.09437	103.22114		6.97813	103.42207		1.73	0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 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	8.31819	99.53914		8.24790	100.12103			0.00	0	5,805.00
R2030	On 06/08/2015		Bond Future	8.37698	97.12854		8.30417	97.72184			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	8.44169	99.22308		8.37142	99.84458			10,716,092.64	108	126.00
R2032	On 06/08/2015		Bond Future	8.49806	100.81577		8.42543	101.44924			0.00	0	0.00
R2032	On 05/11/2015		Bond Future	8.54538	98.32982		8.47052	98.97446			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	8.54183	101.93949		8.48172	102.52981			0.00	0	32,365.00
R2037	On 06/08/2015		Bond Future	8.59821	99.31698		8.53614	99.91879			0.00	0	1,954.00
R2037	On 05/11/2015		Bond Future	8.64202	100.96324		8.57820	101.57564			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	7.24284	105.47650		7.15565	105.75372			0.00	0	12,556.00
R204	On 06/08/2015		Bond Future	7.31356	103.13358		7.21813	103.41735			0.00	0	100.00
R204	On 06/08/2015	8.41	Put	44.70000	0.04470		33.82000	0.03382	44.700	3.28	0.00	0	699.00
R204	On 05/11/2015		Bond Future	7.36013	104.84241		7.25588	105.13149		2.91	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	8.59041	104.11046		8.53029	104.76054			0.00	0	9,494.00
R2044	On 06/08/2015		Bond Future	8.64384	101.39746		8.58184	102.06007			0.00	0	0.00
R2044	On 05/11/2015		Bond Future	8.68543	103.07824		8.62177	103.75240			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	8.57294	103.64755		8.51279	104.31954			207,295.10	2	36,892.00
R2048	On 06/08/2015		Bond Future	8.62135	105.31124		8.55939	105.99612			0.00	0	745.00
R2048	On 05/11/2015		Bond Future	8.66383	102.62444		8.60021	103.32122			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	7.41587	101.68256		7.32928	102.01911			0.00	0	34,939.00
R207	On 07/05/2015	7.73	Call	1,352.53000	1.35253		1,647.75000	1.64775	1,352.530	4.21	0.00	0	66.00
R207	On 06/08/2015		Bond Future	7.48488	99.67217		7.39184	100.01614			0.00	0	100.00
R207	On 06/08/2015	7.46	Call	924.40000	0.92440		1,113.74000	1.11374	924.400	4.10	0.00	0	70.00
R207	On 05/11/2015		Bond Future	7.52920	101.32387		7.42963	101.67414			0.00	0	0.00
R207	On 05/11/2015	7.43	Call	1,063.44000	1.06344		1,241.21000	1.24121	1,063.440	3.91	0.00	0	53.00
R207	On 04/02/2016		Bond Future	7.55490	99.46943		7.44728	99.82832			0.00	0	0.00
R207	On 04/02/2016	7.27	Call	957.22000	0.95722		1,113.96000	1.11396	957.220	3.76	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	7.51961	97.15724		7.43335	97.55362			0.00	0	58,893.00
R208	On 06/08/2015		Bond Future	7.57841	98.71678		7.48699	99.12146			0.00	0	0.00

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 06/08/2015	Bond Future	8.85	Put	43.53000	0.04353	33.47000	0.03347	43.530	5.29	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.62167	96.95162	7.52504	97.36360		4.91	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	371.65000	0.37165	312.04000	0.31204	371.650	5.23	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.48360	79.02041	8.42348	79.50872		12.96	0.00	0	22,168.00
R209	On 07/05/2015	Bond Future	8.30	Put	2,221.36000	2.22136	1,959.11000	1.95911	2,221.360	13.01	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.53333	80.28882	8.47140	80.78653		12.73	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	126.30000	0.12630	111.48000	0.11148	126.300	13.43	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.57497	78.47029	8.51136	78.97678		12.99	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			174.69120	174.69120	174.72296	174.72296			0.00	0	833.00
R210	On 06/08/2015	Bond Future			177.51000	177.51000	177.54555	177.54555			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			131.04526	131.04526	131.06981	131.06981			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			131.54167	131.54167	131.56919	131.56919			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			137.47001	137.47001	137.49514	137.49514			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			137.91216	137.91216	137.94040	137.94040			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			8.37538	89.44092	8.30003	90.04155		11.01	0.00	0	16,829.00
R213	On 06/08/2015	Bond Future			8.42860	90.87658	8.35077	91.48865		10.78	0.00	0	0.00
R213	On 05/11/2015	Bond Future			8.47512	88.83687	8.39495	89.45959		10.96	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			8.51743	80.34047	8.45729	80.86052		13.75	0.00	0	15,271.00
R214	On 06/08/2015	Bond Future			8.56460	81.63004	8.50270	82.16001		13.50	0.00	0	0.00
R214	On 05/11/2015	Bond Future			8.60587	79.69036	8.54234	80.22963		13.80	0.00	0	0.00
R214	On 04/02/2016	Bond Future			8.64152	81.09682	8.57614	81.64744		13.48	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RAIN	On 12/06/2015	Foreign Exchange Future	21,420.63000		21,420.63000	21,219.97000	21,219.97000				0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.63230		4.63230	4.57340	4.57340			12.14	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.60400		4.60400	4.54840	4.54840			11.98	0.00	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.56820		1.56820	1.55140	1.55140				0.00	0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.52420		1.52420	1.50220	1.50220				0.00	0	0.00
<b>Total for Derivatives :</b>											<b>706,680,995.61</b>	<b>43,800</b>	<b>4058181.00</b>

### i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00411		100.03299				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.68000		104.14168	6.65000	104.12616				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.17192		100.15114				0.00	0	10,000,000,000.00
AA05	On 22/03/2019	Spot Bond	8.67500		102.23455	8.59000	102.49549				0.00	0	500,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		101.61303		101.59234				0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.96000		106.82925	8.87500	107.20038				0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		106.80400	10.00000	106.77600				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.77646		100.75415				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.85689		100.83442				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.26000		100.08391	9.17500	100.31234				0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000		10.45169	100.00000	10.42552				0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		103.95461	10.84000	103.92431				0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		9.84349	100.00000	9.82335				0.00	0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		101.78468		101.76296				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.55000		107.48621	8.46500	107.62450				0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		107.90200	10.00000	107.87400				0.00	0	0.00
ABCPi3	On 07/12/2023	Spot Bond	2.39000		272.39377	2.39000	272.39233				0.00	0	40,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.74072			100.72153			0.00	1,600,000,000	1,600,000,000.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.57041			100.54986			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.34839			100.32666			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.35690			100.33463			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	99.66914			99.64544			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	99.45717			99.43832			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	99.36195			99.34245			0.00	0	100,000,000.00
ABN05	On 18/04/2021	Spot Bond		2.13000	173.38564		2.13000	173.38597			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	164.23675		2.76000	164.23425			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.17000	174.94572		2.17000	174.94586			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.82000	184.57023		1.82000	184.57214			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.94625	80.55807		7.86125	80.72095			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.94625	80.55807		7.86125	80.72095			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	98.41000			98.35000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.21936			100.19751			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	97.04000			97.00000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	96.13000			96.08000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	95.56000			95.52000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	94.18000			94.15000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	93.49000			93.46000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	101.74445			101.72409			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	101.60626			101.58639			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	93.14000			93.10000			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		92.42000			92.40000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		92.14000			92.12000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		97.87000			91.84000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.11814			100.09836			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.97000		103.47008	6.94000	103.46470				0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		101.66317			101.64144			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		90.53000			90.51000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		90.00000			89.99000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.69000		108.24982	2.70000	108.15319				0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.46500		159.89735	2.46500	159.89624				0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.34000		215.67201	2.32000	216.27781				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		88.21000			88.20000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.30500		92.10945	9.22000	92.53085				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		100.70000			100.71000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		82.37000			83.78000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		104.10243			104.08345			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		96.29000			96.30000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		104.92500			105.75000			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		108.94576	9.63000	108.91761				0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		99.86000			99.87000			0.00	0	0.00

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		9.30500	111.33231		9.22500	111.90352			0.00	0	10,000,000.00
ABN80	On 31/03/2021	Spot Bond		8.66500	91.22698		8.58000	91.57638			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	103.63000			103.02000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	114.16000			113.01000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond		9.40000	110.62700		9.32000	111.19268			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	90.23000			90.21000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	100.48515			100.46315			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	101.30062			101.27822			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond		8.10000	105.01986		8.01500	105.22362			810,000,000.00	100,000	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond		8.67000	103.32921		8.58500	103.70698			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond		6.84000	103.58706		6.81000	103.57029			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond		8.77000	100.40148		8.68500	100.72094			877,000,000.00	100,000	3,610,000,000.00
ABS7	On 11/09/2026	Spot Bond		9.50000	95.69523		9.42000	96.20585			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond		7.43500	102.15594		7.37500	102.19106			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond		2.20000	276.06420		2.20000	276.06418			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond		2.03500	128.92862		2.03500	128.92916			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond		2.16000	132.38295		2.16000	132.38304			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00663		100.00000	0.00662			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	82.52698		100.00000	82.34560			0.00	0	0.00

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		11.13000	101.60680		11.10000	101.59059			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	101.14011			101.11231			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	8.86510		100.00000	8.84362			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	101.16782			101.13934			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	101.56044			101.52226			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	52.84012		100.00000	52.71211			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	101.11239			101.08527			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	68.99602		11.00000	68.97630			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	33.81767		100.00000	33.73575			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.31016			100.28621			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.33902			100.31284			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.29727			100.27432			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.30598			100.28236			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.30981			100.28589			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	101.44250			101.41874			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	101.44250			101.41874			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	101.45053			101.42663			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	101.45053			101.42663			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	101.43448			101.41084			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	95.11118			95.09252			0.00	0	0.00

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	107.90200		10.00000	107.87400			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.15424			100.13212			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.30079			100.27757			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.30926			100.28537			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.31269			100.28854			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.30574			100.28213			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.29033			100.26792			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.17000	103.49815		9.08500	103.80195			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	101.51411			101.48984			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	102.14102			102.11806			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	89.22829			89.20823			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	183.79252			181.39663			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	183.79813			181.40051			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.29720			100.27425			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	101.26366			101.24329			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.69167			100.66934			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	101.26360			101.24326			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	101.42888			101.40538			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	101.85304			101.83011			0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.90200		10.00000	107.87400			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.54638			100.52291			0.00	0	2,799,000,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	101.40489			101.38477			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.29826			100.27523			0.00	0	0.00



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	101.26587			101.24490			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.29219			100.26965			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.27996			100.25836			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.35307		10.23000	100.32587			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.27356			100.25245			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	116.94162			116.89424			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.33500	104.33650		9.25000	104.60497			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.29107			100.26861			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.16181		1.75000	117.16323			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.27005			100.24921			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.28204			100.26022			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.29062			100.26814			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.27344			100.25228			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.42227			100.40177			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	99.98828			99.96415			0.00	0	780,000,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	101.76238			101.74247			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.27034			100.24942			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.21748			101.19625			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.28891			100.26656			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.28490			100.26291			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.29956			100.27642			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.30408			100.28059			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.52064			100.50143			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL192	On 20/12/2015	Spot Bond	0.00000	100.72582			100.70646			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.30520			100.28164			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.30520			100.28164			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.31805			100.29345			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.28376			100.26181			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.32245			100.29755			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	102.02865			102.00631			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.31805			100.29345			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	97.21825			97.19902			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.31113			100.28711			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.30435			100.28081			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	135.90242			134.06978			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	136.87163			135.02542			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.26655			100.24594			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.26414			100.24371			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.80678			100.78718			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.27069			100.24974			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	97.18003			97.15374			0.00	798,000,000	798,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.28204			100.26022			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.26690			100.24626			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.26655			100.24594			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.29408			100.27139			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.54587			100.52210			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	101.35689			101.33403			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB03	On 31/01/2016	Spot Bond	0.00000		101.38318			101.36099			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.81710			100.79310			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000		102.53139			102.51130			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		23.35886	100.00000		23.30036			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.27706	100.00000		13.24489			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.76687			100.74644			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.84333						0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.89422						0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		101.53512			101.51383			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		101.68455			101.66119			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		101.88372			101.85757			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		101.48630			101.46565			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.88500		101.69758	7.80000		101.75909			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		101.90478			101.87821			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		102.21164			102.18070			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.85500		99.51122	8.77000		99.76523			885,500,000.00	100,000	10,990,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.40000		117.62906	9.32000		118.08366			0.00	0	500,000,000.00
AIR03	On 09/03/2016	Spot Bond	7.12500		104.01834	7.06500		104.05354			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.04500		104.40469	8.96000		104.90735			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		16.48053	100.00000		16.44386			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.75000		105.35806	9.67500		105.92920			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.71500		166.45226	2.71500		166.44993			0.00	0	20,000,000.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.57691			100.55564			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG012	On 06/06/2015	Spot Bond	0.00000	100.52600			100.50662			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	85.08159		100.00000	84.88372			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.15057			100.12899			0.00	0	10,000,000.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.16179			100.13859			0.00	0	30,000,000.00
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	100.29681			100.27791			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.86820			100.83984			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.24933			100.23010			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	100.27996			100.25836			0.00	0	60,000,000.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.17214			100.14463			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	101.03361			101.01689			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	114.76500			114.65000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	93.08000			93.44000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.77940			100.76273			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	87.57454			87.22698			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.59000	234.71926		2.57000	235.34324			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	110.51966			110.82828			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	111.30924			110.29633			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	98.84723			98.82205			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	106.98093			107.48241			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN032	On 19/09/2017	Spot Bond	0.00000		89.07638			88.78018			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.27119			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000		101.12121			101.09891			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.60500		207.82908		2.58500	208.40647			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		100.44470			100.42521			0.00	0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000		100.18434			100.16384			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		33.07498	100.00000		33.00138			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		16.35745	100.00000		16.31782			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		16.45179	100.00000		16.41192			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		16.02726	100.00000		15.98843			0.00	0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		38.98282	100.00000		38.88838			0.00	0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		16.10350	100.00000		16.06449			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.42240			100.40234			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.24586			100.22684			0.00	60,000,000,000	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.05425			100.03496			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.90500		102.66601		8.82000	102.89696			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		101.51438			101.49575			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		102.19155			102.17154			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		101.47817			101.45893			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.68356			100.66273			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW18	On 05/12/2020	Spot Bond		0.00000	100.82775			100.80662			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.24000	104.46361		9.15500	104.81113			1,848,000,000,000.00	200,000,000	2,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		6.96000	102.26638		6.93000	102.27149			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	61.97005		100.00000	61.81660			0.00	0	0.00
BAW21	On 24/03/2022	Spot Bond		9.49000	99.24374		9.40500	99.64396			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	102.46754			102.44916			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.70000	102.73320		8.61500	102.90018			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.93385	101.03375		10.90149	101.02347			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.91257	100.24777		10.90601	100.22032			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.94240	100.24302		10.93092	100.21750			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.05543			100.02755			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.98288	100.22318		10.96746	100.19999			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.76006	100.10821		11.68573	100.24965			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.05680			100.02826			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.05680			100.02826			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.05687			100.02833			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.18385	99.95261		11.15149	99.94176			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.10956	100.28273		11.08294	100.26763			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.91257	100.24777		10.90601	100.22032			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.04643	100.40724		11.00758	100.40518			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.23073	100.18017		10.18610	100.18976			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.05385			100.02678			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.05640			100.02819			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.05640			100.02819			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.83872		102.04978		8.79846	102.07419			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.47500		99.30769		11.39000	99.44254			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.05484			100.02741			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.40000		97.53518		11.31500	97.68501			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.04890			100.02437			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		100.05042		9.28000	100.02520			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.05562			100.02781			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.20500		100.00033		11.12000	100.16396			4,482,000,000,000.00	400,000,000	200,000,000.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.05406			100.02702			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.05536			100.02767			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.05536			100.02767			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		99.89847			99.89847			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.05343			100.02671			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.05247			100.02593			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.05247			100.02593			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.05353			100.02676			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.05099			100.02538			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.05257			100.02603			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.04103			100.02052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA48	On 31/03/2016	Spot Bond	100.00000		51.45171		100.00000	51.32570			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.93385		101.03897		13.90149	101.02043			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.18612		100.34328		15.13758	100.37629			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.07436		100.23794		14.01270	100.26446			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.07217			100.03607			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.07217			100.03607			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.07217			100.03607			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000		100.07473			100.03735			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000		100.06315			100.03157			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000		29.77255		100.00000	29.71607			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		18.78189		100.00000	18.73589			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		17.09363		100.00000	17.05176			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		10.55162		100.00000	10.52578			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		10.57668		100.00000	10.55106			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		12.75741		100.00000	12.72617			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.05408		100.00000	11.02701			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		101.35655			101.33816			0.00	20,000,000,000	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		101.39429			101.37428			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		99.91502			99.89777			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		99.90958			99.89125			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		7.97117		100.00000	7.95186			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.97117		100.00000	7.95186			0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		94.55959		100.00000	94.31525			0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		88.16425		100.00000	87.95181			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP93U	On 05/06/2015	Spot Bond	100.00000		85.08159		100.00000	84.88372			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.10000		180.11748		2.10000	180.11789			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.92000		162.72697		7.84000	164.26746			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.92000		163.04259		7.84000	164.56976			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.30500		102.23951		8.22500	102.84321			0.00	0	0.00
BD311E	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BEER02	On 28/03/2018	Spot Bond	7.80500		98.31422		7.72000	98.51441			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		102.21255			102.19308			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.48150			101.46025			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		102.12645			102.10615			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		101.60741			101.58435			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		101.70423			101.67978			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		101.97489			101.94656			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		39.07520		100.00000	38.97843			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		101.29859			101.27778			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		101.32390			101.30268			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		101.33234			101.31098			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		101.43355			101.41054			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		101.56843			101.54321			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		24.45627		100.00000	24.39570			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		24.45627		100.00000	24.39570			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.36866			100.34707			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.37554			100.35354			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.20000		101.48454		8.11500	101.61427			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.39615			100.37293			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.43262			100.40724			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		21.90739		100.00000	21.85431			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		21.90739		100.00000	21.85431			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		101.08790			101.06201			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.92000		103.68821		10.83500	103.96084			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		101.45948			101.43298			0.00	9,684,000,000	2,735,000,000.00
BGL04	On 05/02/2025	Spot Bond	10.81000		98.73705		10.72500	99.01797			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		101.17370			101.15274			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		65.58277		100.00000	65.45833			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.66048			100.63984			0.00	40,000,000	40,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		99.65524			99.68138			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.51500		103.42957		8.43000	103.70655			0.00	0	4,400,000,000.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		98.20759			98.19840			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond	0.00000		99.37376			99.35636			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.70228			100.68391			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.81034			100.78909			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.68718			100.66888			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.72091			100.70171			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.78217			100.76133			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		101.03637			101.00873			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1F	On 21/11/2032	Spot Bond	0.00000	101.46657			101.42788			0.00	0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000	100.39528			100.37731			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	83.89994		100.00000	83.71099			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	101.58994			101.56452			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	101.63496			101.60885			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	96.15801			96.13890			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	95.54417			95.52529			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	88.59223		100.00000	88.37772			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond	0.00000	99.89539			99.87796			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond	0.00000	99.79101			99.77360			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond	0.00000	99.75633			99.73893			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	98.05477			98.03624			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond	0.00000	99.68688			99.66948			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond	0.00000	99.65084			99.63338			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond	0.00000	99.61573			99.59827			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond	0.00000	99.40638			99.38892			0.00	0	0.00
BTC028	On 18/05/2015	Spot Bond	0.00000	99.19708			99.17963			0.00	0	0.00
BTC029	On 21/05/2015	Spot Bond	0.00000	99.14521			99.12777			0.00	0	0.00
BTC030	On 26/05/2015	Spot Bond	0.00000	98.77729			98.75983			0.00	0	0.00
BTC031	On 25/05/2015	Spot Bond	0.00000	99.07686			99.05944			0.00	0	0.00
BTC032	On 28/05/2015	Spot Bond	0.00000	99.02310			99.00566			0.00	0	0.00
BTC033	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC034	On 12/06/2015	Spot Bond	0.00000	98.75927			98.74180			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC035	On 07/07/2015	Spot Bond	0.00000	98.31799		100.00000	79.00433			0.00	16,000,000,000	8,000,000,000.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	36.13832		100.00000	36.04981			0.00	0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000	100.12987			100.10789			0.00	0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000	100.13460			100.11181			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.33051			100.30973			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.91735			100.89557			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.40000	112.62514		9.31500	112.72509			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	106.54273			106.51926			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.95000	105.85647		8.86500	105.91909			0.00	0	0.00
CBL12	On 06/09/2018	Spot Bond	12.40500	97.85352		12.32000	98.04933			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	98.69947			98.66557			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.70500	98.45300		12.62000	98.66662			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.96134			100.93977			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.25000	103.85955		9.21500	103.90015			0.00	0	500,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	97.72845			97.69358			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.70500	95.72016		12.62000	95.95833			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	101.67617			101.65634			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	92.42717			92.38431			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.94582			100.92443			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.29000	96.47397		10.40500	96.02052			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.77000	118.99807		9.69000	119.45945			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.05000	112.75932		9.97000	113.23318			0.00	0	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond	8.93000	115.03848		8.85000	115.58375			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.75233			100.72099			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond	11.60000	100.56763		11.51500	100.61447			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.17214			100.06088			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	103.26308			103.23603			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.90220		10.00000	107.87400			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	102.38014			102.35244			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.26214			100.23597			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	101.78042			101.75261			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	103.09037			103.04522			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.75726			100.73282			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.04495			100.02243			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.04648			100.02303			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.04871			100.02418			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	101.52071			101.48351			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	101.50525			101.46843			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	101.58692			101.54809			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.29730			100.27435			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.88323			100.86348			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	102.51031		10.11000	102.48238			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN186	On 06/07/2016	Spot Bond	0.00000		99.90157			99.88163			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		121.13618		2.76000	121.13429			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		121.00909		3.14000	121.00600			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.72759		8.25000	100.70547			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.86000		122.29270		2.86000	122.29061			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		120.55738		2.40000	120.55679			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.41322			100.38129			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.37500		104.10790		8.31500	104.16990			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		101.56374			101.54167			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		101.58073			101.55848			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.42500		104.20044		8.36500	104.26273			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.42500		104.20044		8.36500	104.26273			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.47500		103.01338		8.41500	103.08293			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.30427			100.28078			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.33420			100.30839			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.90200		10.00000	107.87400			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.90200		10.00000	107.87400			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.94608			100.92516			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		100.82354			100.80131			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		100.93837		9.35000	100.91289			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		100.93837		9.35000	100.91289			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN256		On 26/03/2017	Spot Bond	0.00000	100.97207			100.95159			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.62506			100.60400			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	101.06363			101.04330			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	101.06363			101.04330			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	101.06363			101.04330			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.53471			100.51336			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.13500	101.86671		9.05000	102.12402			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	102.04982			102.02878			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.34437			100.31778			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.60416			100.58301			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.60262			100.58160			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.64661			100.62518			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.80523			100.78411			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.90214			100.87711			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.80718			100.78606			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	101.03433			101.01297			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	101.42328			101.40272			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.29605			100.27634			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.19207			100.08951			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.26999			100.24911			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	101.45858			101.43724			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	101.11917			101.09773			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.37336			100.34873			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN291		On 26/06/2017	Spot Bond	0.00000	100.17400			100.14906			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	102.29147			102.27016			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.90200		10.00000	107.87400			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	99.90545			99.88244			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.17214			100.14746			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	99.91352			99.93550			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.32412			100.29909			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	99.88306			99.90514			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.02309			100.04539			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.07245			100.04829			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	137.41156			137.41156			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	101.51352			101.49066			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	137.06354			137.06354			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	136.94036			136.94036			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	137.09593			137.09593			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	134.80209			134.80209			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	135.46074			135.46074			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	101.07555			101.05131			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.58500	98.26923		10.50000	98.66421			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.10500	94.94138		11.02000	95.34072			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.06930			100.04619			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.32216			100.29724			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	101.05138			101.02769			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	101.45706			101.43462			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN320	On 30/04/2018	Spot Bond	0.00000		101.42826			101.40365			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		103.70898		8.80500	103.68430			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.28376			100.26181			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		101.44014			101.41785			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		131.90429			131.90429			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.30161			100.27828			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.32147			100.29660			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.31130			100.28727			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.42928			100.39611			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		81.12293			81.07033			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.33915			100.31297			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.06930			100.04619			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000		119.33838			119.33838			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000		119.48183			119.48183			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000		101.44448			101.42154			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000		100.37159			100.34285			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000		100.06969			100.04645			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000		100.42669			100.39372			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000		100.35281			100.32556			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000		100.27288			100.25182			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000		100.31189			100.28776			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000		101.43062			101.40789			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000		101.11214			101.09040			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN349	On 30/06/2017	Spot Bond	0.00000	100.06772			100.04513			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	101.35879			101.33628			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.66992			100.64840			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	101.38355			101.36087			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	103.49883			103.47607			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.25898			100.23893			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.76500	104.98356		9.68000	105.47376			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.28870			100.26642			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	103.85854			103.83114			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.90500	106.27391		11.82000	106.72157			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	101.50699			101.47911			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.93500	105.97208		11.85000	106.39379			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000	107.44772		10.02000	107.41870			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	101.50699			101.47911			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	101.53610			101.51241			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	102.64822			102.62115			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.28432			100.26237			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.29024			100.26784			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.29038			100.26797			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.07221			100.04813			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.29000	102.99768		9.20500	103.36244			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.08549			100.05697			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.31291			100.28871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN379	On 20/03/2024	Spot Bond		10.57000	100.24977		10.57000	100.22172			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond		11.00000	100.37899		11.00000	100.34979			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond		0.00000	101.44281			101.42211			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	100.31805			100.29345			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	101.47014			101.44863			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond		11.69500	102.32974		11.61000	102.78523			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	100.34811			100.32117			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	100.29013			100.26772			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	101.65244			101.62603			0.00	0	280,000,000.00
CLN388	On 20/09/2019	Spot Bond		0.00000	100.30948			100.28559			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond		0.00000	100.01908			99.99972			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond		0.00000	100.26764			100.24699			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond		0.00000	100.26999			100.24911			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond		0.00000	89.88492			89.88492			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond		0.00000	100.28547			100.26339			0.00	0	0.00
CLN395	On 02/03/2018	Spot Bond		0.00000	100.56138			100.54051			0.00	0	0.00
CLN396	On 20/03/2020	Spot Bond		0.00000	100.33329			100.30934			0.00	0	0.00
CLN397	On 20/06/2020	Spot Bond		100.00000	12.19303		100.00000	100.00000		470,000,000,000,000.00	4,700,000,000	5,355,500,000.00	
CLN42	On 18/04/2028	Spot Bond		7.01000	41.32315		7.01000	41.31548			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	172.41508			173.85903			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		8.30500	147.01051		8.22500	147.45092			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN88	On 28/04/2028	Spot Bond	7.92000	162.72697		7.84000	164.26746			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.92000	163.04259		7.84000	164.56976			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	96.15173			96.13258			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	96.11882			96.09951			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	99.82650			99.80444			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	99.82650			99.80444			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.30772			100.28396			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.28823			100.26599			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.29212			100.26957			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.85446			101.83091			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.28891			100.26656			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	101.45706			101.43462			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.26346			100.24307			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.28340			100.26153			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.28165			100.25992			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.28334			100.26147			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.85522			100.83081			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	101.85071			101.82688			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.55500	103.50898		8.49500	103.54042			1,026,600,000,000.00	120,000,000	60,000,000.00
COJ04	On 05/06/2018	Spot Bond	8.60000	103.98730		8.51500	104.19746			0.00	0	6,930,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.93000	116.45979		9.84500	116.93778			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.42000	105.59721		7.39000	105.59637			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.50000	106.02037		9.41500	106.38932			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.54500	106.98836		9.46000	107.48853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT01	On 03/04/2023	Spot Bond		9.91500	95.59915		9.83000	96.02405			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.65000	96.84362		10.57000	97.36189			0.00	0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond		10.65000	94.71240		10.57000	95.21354			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.73856			100.71687			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	101.38597			101.36672			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond		100.00000	9.58813		100.00000	9.56491			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond		0.00000	100.74814			100.72742			0.00	0	10,000,000.00
CPL022	On 23/09/2019	Spot Bond		0.00000	100.21182			100.19064			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond		0.00000	103.05612			103.03666			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond		0.00000	100.71239			100.69117			0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond		0.00000	100.73989			100.72227			0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond		0.00000	100.81699			100.79753			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond		100.00000	9.63999		100.00000	9.61663			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond		100.00000	11.65460		100.00000	11.62637			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		11.26500	101.32116		11.18000	101.73326			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	13.73195		100.00000	13.69868			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond		100.00000	5.81296		100.00000	5.79888			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond		100.00000	14.43942		100.00000	14.40444			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	101.25915			101.23898			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.97500	97.60017		7.89000	97.76542			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond		0.00000	100.77808			100.75886			0.00	0	0.00
DENG56	On 25/02/2016	Spot Bond		0.00000	100.69936			100.68000			0.00	0	0.00
DENG57	On 03/03/2016	Spot Bond		0.00000	100.58232			100.56291			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLT02U	On 06/11/2015	Spot Bond	100.00000		62.92949		100.00000	62.77190			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.50659			100.48554			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		99.85273			99.83136			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		101.12704			101.10727			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		101.17967			101.15910			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.37091			100.34222			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		102.42336			102.38688			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.32318			100.29818			0.00	0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		52.62407			100.41645			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		99.85720			99.82818			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.49000		105.14754	8.40500		105.53524			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.22500		113.22750	7.16500		113.27817			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.36000		105.66415	8.27500		105.98343			2,508,000,000.00	300,000	1,350,000,000.00
DV23	On 27/02/2023	Spot Bond	9.11500		105.83271	9.03000		106.29496			0.00	0	1,054,456,200.00
DV24	On 18/02/2024	Spot Bond	9.17500		104.21407	9.09000		104.70934			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.30000		107.34561	9.22500		107.92498			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.18113			100.16292			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00493			100.03354			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.31512			100.29646			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.77477			100.75564			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.38393			100.36551			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.38953			100.37085			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.91086			100.89201			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.10681			100.08734			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVF18	On 30/03/2018	Spot Bond	0.00000		99.61177			99.63833			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.89500		126.23059		7.81000	126.62302			0.00	0	1,903,360,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		93.00179			92.95209			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		100.88852		2.22000	100.88842			0.00	0	27,500,000,000.00
EL15	On 29/06/2015	Spot Bond	1.20000		134.77010		1.20000	134.77377			0.00	0	43,300,000,000.00
EL28	On 02/05/2028	Spot Bond	2.16500		122.91470		2.16500	122.91478			0.00	0	8,200,000,000.00
EL29	On 19/11/2029	Spot Bond	2.14500		110.66213		2.14500	110.66225			0.00	0	500,000,000.00
EL30	On 29/07/2030	Spot Bond	2.12500		110.79530		2.12500	110.79548			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.17000		103.13507		2.15000	103.41484			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.20000		101.20363		2.20000	101.20359			0.00	0	30,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.34000		106.86674		9.25500	107.20224			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.24000		107.27943		9.15500	107.65228			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.70000		106.20189		9.62000	106.65851			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.93500		100.12688		9.86000	100.31458			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.07500		107.55711		10.00000	107.87629			0.00	0	4,983,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.89990			100.87941			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		96.96929			96.94931			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.43198			100.41146			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		101.17605			101.15477			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		101.13113			101.11068			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC12	On 05/11/2015	Spot Bond	0.00000	101.07146			101.05211			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	102.61392			102.59441			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000	100.68192			100.66397			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	100.74407			100.72449			0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.76730			100.74714			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	85.80996		100.00000	85.61315			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.99000	103.65119		10.96000	103.62836			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	101.06163			101.03541			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.52674			100.49943			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	98.60166			98.57718			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.78500	96.94408		9.70000	97.13276			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	97.97617			99.87531			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	97.75609			97.72874			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	100.96641			100.94448			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	101.02600			101.00270			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.90200		10.00000	107.87400			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.87097			100.85092			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.90646			100.88559			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.86387			100.84398			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.89345			100.87288			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.88304			100.86303			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.87110			100.85137			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES15	On 30/08/2015	Spot Bond	7.00000	100.97037		7.00000	100.95155			0.00	0	44,800,000,000.00
ES18	On 20/04/2018	Spot Bond	7.81500	107.98743		7.73000	108.19740			781,500,000.00	100,000	16,123,204,400.00
ES23	On 25/01/2023	Spot Bond	8.41500	110.77179		8.33000	111.25548			0.00	0	52,339,828,500.00
ES26	On 02/04/2026	Spot Bond	8.72000	93.92463		8.64000	94.44054			2,270,688,000,000.00	260,400,000	46,308,236,000.00
ES33	On 15/09/2033	Spot Bond	9.40500	83.82012		9.34500	84.25584			1,339,086,721,500,000.00	42,380,300,000	58,872,153,100.00
ES42	On 25/04/2042	Spot Bond	9.43500	94.60965		9.37500	95.12681			0.00	0	15,700,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.90610			100.88459			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.93446			100.91227			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.79370			100.77229			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	101.53467			101.51371			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.14868			100.12737			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.82085			100.79933			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	103.41006			103.39068			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.74623			100.72669			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.60841			100.58878			0.00	0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000	100.41381			100.39582			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.92112		100.00000	11.89127			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.60249		100.00000	11.57343			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.35939			100.33834			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	99.15759			99.13330			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.40055			100.37706			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.42794			100.40284			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.30500	99.87487		9.22000	100.10886			0.00	0	10,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB08	On 10/06/2016	Spot Bond	0.00000	100.43589			100.41700			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.43582			100.41693			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	101.47296			101.44933			0.00	0	10,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000	102.25654			102.23433			0.00	0	1,000,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.71463			100.69155			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.72634			100.70288			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.99000	103.34219		9.90500	103.70040			0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000	100.71240			100.68591			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	10.08500	109.14604		10.00000	109.38518			2,017,000,000,000.00	200,000,000	100,000,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	99.94386			100.22654			0.00	1,378,000,000	686,000,000.00
FRBI22	On 31/01/2022	Spot Bond	2.16000	132.38295		2.16000	132.38304			0.00	0	40,000,000.00
FRBI23	On 07/12/2023	Spot Bond	2.23000	275.48072		2.23000	275.48047			0.00	0	30,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.40500	111.00047		2.41500	110.90195			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.44500	160.24924		2.44500	160.24822			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.23000	219.03377		2.21000	219.65180			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.24000	103.34707		7.21000	103.34097			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.68300	65.18385		7.68400	65.14035			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.42700	41.34291		9.42700	41.30911			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.67000	40.00256		9.67000	39.96867			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.83384			100.80570			0.00	0	150,000,000.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.34263			100.31617			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.29735			100.27440			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.32593			100.30077			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.31805			100.29345			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	100.30332			100.27985			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.34377			100.31724			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	100.31291			100.28871			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	100.33241			100.30669			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.40821			100.37663			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.39636			100.36570			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	21.49505		100.09221	21.44294			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.28444			100.26244			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	109.42431			109.63919			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.38064			100.35123			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	101.74762			101.70693			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.31886			100.29424			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	100.32238			100.29749			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.29486			100.27210			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.29750			100.27448			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.38789			100.35788			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.29234			100.26973			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	61.80427		13.22500	61.78242			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.27585			100.25451			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.27619			100.25482			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.40872			100.37716			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.28857			100.26625			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.63500	99.66275		3.64500	99.57212			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.30092			100.27764			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.30092			100.27764			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.86353			100.84039			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC173	On 30/06/2017	Spot Bond		0.00000	100.06930			100.04619			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	98.28475			98.26191			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.28376			100.26181			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.27722			100.25578			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	101.43301			101.40651			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.32386			100.29881			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	101.08275			101.06121			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	101.41820			101.39199			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	101.64502			101.61963			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.37091			100.34222			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.29475			100.27195			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.37864			100.34939			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.27413			100.25292			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.29750			100.27448			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.29750			100.27448			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.34350			100.32339			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	99.99985			99.98056			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	99.99989			99.97947			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	101.94837			101.92990			0.00	0	1,500,000,000.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.90200		10.00000	107.87400			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	101.68532			101.66611			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.31394			100.28966			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	101.67288			101.65351			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC197	On 09/04/2016	Spot Bond		0.00000	101.93119			101.91263			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	101.60920			101.58981			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	101.61358			101.59413			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	101.63430			101.61196			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	101.48484			101.46458			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	101.63430			101.61196			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	101.47886			101.45868			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	101.25820			101.23541			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.34623		8.75000	101.32160			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.29200			100.26942			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.75414		100.00000	9.73051			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.94192		100.00000	8.92025			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	97.37640			97.33899			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	10.44647		100.00000	10.42116			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	98.08282			98.05954			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	23.78976		100.00000	23.73084			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	101.15519			101.13309			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	9.23163		100.00000	9.20926			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	17.82112		100.00000	17.77650			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	101.15516			101.13305			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	17.78972		100.00000	17.74518			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	101.15233			101.13028			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	101.09438			101.07346			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	101.27254			101.25032			0.00	0	110,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC220	On 04/11/2017	Spot Bond	0.00000	101.19494			101.17409			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.97000	125.92772		2.97000	125.92503			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000	101.05116			101.03063			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000	101.03730			101.01705			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000	101.03730			101.01705			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000	100.91792			100.89557			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000	100.27790			100.25926			0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000	100.46739			100.44713			0.00	0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000	100.34495			100.32467			0.00	0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000	100.07588		100.00000	21.07350			0.00	10,000,000,000	10,000,000,000.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.31987			100.29516			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.31816			100.29360			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.53800			100.51464			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	101.46351			101.43935			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.50000	121.89825		3.50000	121.89388			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.32373			100.29873			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.32686			100.30161			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.55000	121.52578		3.55000	121.52124			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.53000	121.67461		3.53000	121.67014			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.35500	125.94988		3.35500	125.94587			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.42500	135.07801		3.42500	135.07355			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	101.64121			101.61422			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.28333			100.26146			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.32168			100.29684			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC86		On 20/12/2016	Spot Bond	0.00000	100.37307			100.34425			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.35990			100.33210			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.30538			100.28176			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.30503			100.28144			0.00	0	0.00
FRD003		On 14/03/2016	Spot Bond	0.00000	100.33201			100.31258			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	10.57467	100.00000	100.00000	10.54906			0.00	0	0.00
FRD02U		On 01/06/2016	Spot Bond	100.00000	35.41260	100.00000	100.00000	35.32681			0.00	0	0.00
FRD04U		On 04/07/2015	Spot Bond	100.00000	99.26470	100.00000	100.00000	98.90109			0.00	0	0.00
FRD09U		On 26/06/2017	Spot Bond	100.00000	19.96819	100.00000	100.00000	19.91982			0.00	0	0.00
FRD12U		On 20/03/2018	Spot Bond	100.00000	8.86510	100.00000	100.00000	8.84362			0.00	0	0.00
FRD13U		On 31/12/2019	Spot Bond	100.00000	10.42058	100.00000	100.00000	10.39506			0.00	0	0.00
FRJ15		On 04/04/2015	Spot Bond	0.00000	99.92499			99.90974			0.00	0	0.00
FRJ16		On 21/01/2016	Spot Bond	0.00000	102.32441			102.29716			0.00	0	0.00
FRJ17		On 04/04/2017	Spot Bond	0.00000	100.60625			100.58807			0.00	0	0.00
FRJ18		On 21/02/2018	Spot Bond	0.00000	101.77402			101.75462			0.00	0	0.00
FRJ19		On 04/04/2019	Spot Bond	0.00000	99.23156			99.21168			0.00	0	0.00
FRJ20		On 20/09/2020	Spot Bond	0.00000	97.91957			97.85234			0.00	0	0.00
FRJ21		On 15/09/2021	Spot Bond	0.00000	98.77817			98.75431			0.00	0	0.00
FRJ25		On 09/03/2025	Spot Bond	0.00000	101.02000			100.99903			0.00	0	0.00
FRS100		On 15/01/2024	Spot Bond	2.03800	105.10801	2.03800	2.03800	105.10843			0.00	0	0.00
FRS101		On 31/01/2038	Spot Bond	2.32000	137.55808	2.32000	2.32000	137.55757			0.00	0	0.00
FRS102		On 21/01/2017	Spot Bond	0.00000	101.42900			101.40849			0.00	0	0.00
FRS103		On 23/01/2024	Spot Bond	10.38000	101.98354	10.38000	10.38000	101.95452			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS104	On 23/01/2024	Spot Bond	10.38000	101.98354		10.38000	101.95452			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	101.55390			101.52846			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.46000	110.90579		2.46000	110.90495			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.54000	209.71998		2.52000	210.30420			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.43000	111.49265		2.43000	111.49191			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	99.92040			99.90423			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.57000	208.84464		2.55000	209.42570			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000	101.66172			101.63486			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.49000	110.17198		2.50000	110.07402			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.52000	109.74313		2.52000	109.74212			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000	100.12480			100.10689			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000	47.76400			47.82800			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000	101.01081			100.99257			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.62500	107.74352		2.62500	107.74222			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.69000	205.38786		2.67000	205.95644			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.74000	203.96833		2.72000	204.53180			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.42000	97.04978		2.43000	96.96361			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.77000	203.12243		2.75000	203.68284			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	2.90000	102.71097		2.90000	102.70896			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000	100.92808			100.90952			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.35000	273.16156		2.35000	273.16044			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.24000	275.28655		2.24000	275.28624			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.96000	261.73021		2.96000	261.72479			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS46	On 31/01/2022	Spot Bond		2.63000	128.59264		2.63000	128.59107			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	101.39755			101.37476			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.16000	128.33512		2.16000	128.33521			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	101.65066			101.62777			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	99.89874			101.83000			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	101.24142			101.21975			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.30000	111.27281		2.30000	111.27247			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	22.36486		104.97509	22.30828			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	26.13718		101.07593	26.07326			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	19.32714		100.44759	19.28012			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	24.65053		100.76967	24.59039			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.06000	119.12580		2.04000	119.61481			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.35000	111.54027		2.36000	111.44138			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	98.77656			98.77547			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.38000	111.24547		2.39000	111.14677			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.81675			100.79274			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.44000	343.91147		2.44000	343.90923			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	101.10565			101.08450			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.74363			100.72181			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		7.52500	101.02643		7.51500	101.01975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX17	On 15/09/2017	Spot Bond	8.08000		101.32565		7.99500	101.49104			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.27500		110.75939		8.19000	110.96742			0.00	0	2,500,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.81000		104.12171		8.72500	104.41617			881,000,000.00	100,000	1,160,000,000.00
FRX20	On 01/10/2020	Spot Bond	9.05000		98.74624		8.96500	99.08229			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.71500		90.00547		9.63000	90.41345			0.00	0	30,000,000.00
FRX24	On 10/12/2024	Spot Bond	9.60000		110.45784		9.47000	111.28159			0.00	0	10,000,000.00
FRX26	On 01/10/2026	Spot Bond	9.96000		96.91751		9.77000	98.15914			0.00	0	600,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.34000		97.18882		10.27000	97.67186			0.00	0	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.46000		93.66737		10.38500	94.18649			0.00	0	180,000,000.00
FRX45	On 14/04/2045	Spot Bond	9.94500		85.23289		9.88500	85.68991			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.25368			100.23411			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.25718			100.23734			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.26588			100.24537			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.27985			100.25825			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.29031			100.26790			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.33556			100.30965			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.77123			100.75250			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.80450			100.78495			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.65576			100.63576			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.83451			100.81423			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.86785			100.84674			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.89561			100.87382			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		101.01766			100.99287			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000		56.74321		100.00000	56.60112			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS3A2U	On 20/02/2018	Spot Bond	100.00000		9.51993	100.00000	9.49609				0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.59718	100.00000	1.59318				0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.26796	100.00000	0.26729				0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000		8.86510	100.00000	8.84362				0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.48732	100.00000	1.48371				0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.24953	100.00000	0.24893				0.00	0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		101.82596		101.80509				0.00	1,400,000,000	700,000,000.00
GFC03	On 10/04/2015	Spot Bond	0.00000		99.85461		99.83603				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.20000		100.28674	9.11500	100.41661				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		100.99419		100.97644				0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		9.41981	100.00000	9.39698				0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		16.34617	100.00000	16.30658				0.00	0	27,000,000,000.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.60052	100.00000	11.57241				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.32154			101.30120			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	101.37343			101.35228			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	101.43781			101.41566			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	101.52716			101.50362			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	101.51895			101.49981			0.00	22,500,000	492,500,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	101.60893			101.58830			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	101.18182			101.16243			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.46441			100.44335			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.84131			100.81925			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.18810			100.16719			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0.00	0	562,300,000.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.12954			100.11095			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	101.59880			101.57915			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	101.53598			101.50891			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	9.85530		100.00000	9.83063			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	101.63231			101.61264			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.42112			100.40006			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	101.22867			101.20796			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	101.24311			101.22214			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond		0.00000	100.99419			100.97644			0.00	0	0.00
HILC20	On 24/06/2015	Spot Bond		0.00000	100.15948			100.14176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		101.56499			101.54329			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.30824		100.68737		7.24931	100.74275			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		101.63473			101.61205			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.30871		104.41639		8.24992	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		101.72436			101.70044			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.75910		104.41639		8.70038	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		101.83390			101.80845			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		101.59844			101.57659			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		101.80881			101.78555			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.87177			101.84767			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		101.15676			101.13473			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.90200		10.00000	107.87400			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.08000		102.55251		8.99500	102.67299			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF06	On 20/02/2020	Spot Bond	0.00000	101.00659			100.98206			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000	100.94561			100.92259			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.09000	108.69652		8.00500	109.05199			809,000,000.00	100,000	1,580,100,000.00
HWAY23	On 07/12/2023	Spot Bond	2.10000	278.01993		2.10000	278.02065			0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.10000	284.05581		2.10000	284.05657			0.00	0	7,000,000,000.00
HWAY34	On 31/07/2034	Spot Bond	9.36000	100.56042		9.30000	101.06501			0.00	0	2,343,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.37000	100.45343		9.31000	100.96672			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	33.00730		100.00000	32.92734			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	65.01882		100.00000	64.85782			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	30.25355		100.00000	30.17863			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	23.24202		100.00000	23.18382			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	107.90200		10.00000	107.87400			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.74000	117.72849		1.75000	117.62540			16,405,098,450,000.00	9,428,217,500	82,097,625,000.00
I2038	On 31/01/2038	Spot Bond	1.70000	126.98510		1.70000	126.98679			4,057,531,610,000.00	2,386,783,300	84,710,155,300.00
I2046	On 31/03/2046	Spot Bond	1.80500	125.85277		1.82000	125.43364			3,549,198,033,500.00	1,966,314,700	01,828,870,100.00
I2050	On 31/12/2050	Spot Bond	1.85000	134.69060		1.85000	134.69183			2,779,388,570,000.00	1,502,372,200	32,322,742,000.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.27044			100.29880			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.97500	101.83663		7.91500	101.86971			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.95000	105.75384		7.86500	105.95896			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.79500	101.57887		7.73500	101.63519			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	101.20007			101.17950			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	2.19500	128.56275		2.19500	128.56272			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.23000	131.81046		2.23000	131.81030			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.98305			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL38		On 02/04/2017	Spot Bond	0.00000	100.64465			100.62656			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	8.07000	101.81957		7.98500	102.02299			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.44577			100.42686			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	101.16358			101.14382			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.98197			100.96250			0.00	0	0.00
IBL43/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.90200		10.00000	107.87400			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.63500	100.23673		8.55000	100.47659			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	9.03000	94.72582		8.94500	95.01454			903,000,000.00	100,000	2,340,000,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.32297			100.30340			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond	8.74000	96.36135		8.65500	96.55429			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	9.08000	101.54415		8.99500	101.87389			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	101.05363			101.03414			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond	0.00000	101.18028			101.16045			0.00	1,000,000,000	1,000,000,000.00
IBL54		On 31/07/2016	Spot Bond	7.90000	100.39953		7.90000	100.37804			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond	8.41500	100.47763		8.33000	100.69672			0.00	0	0.00
IBL56		On 31/01/2019	Spot Bond	0.00000	101.30066			101.27876			0.00	0	0.00
IBL57		On 13/02/2017	Spot Bond	0.00000	100.92999			100.91071			0.00	0	0.00
IBL58		On 13/02/2017	Spot Bond	7.72000	102.48091		7.63500	102.60651			0.00	0	0.00
IBL59		On 17/02/2019	Spot Bond	8.37500	103.81945		8.29000	104.07798			0.00	0	0.00
IBL60		On 17/02/2024	Spot Bond	9.39500	106.32740		9.31000	106.82373			0.00	0	0.00
IBL61		On 31/03/2019	Spot Bond	0.00000	100.03610			100.01802			0.00	0	0.00
IBL62		On 24/04/2017	Spot Bond	0.00000	101.28582			101.26561			0.00	0	0.00
IBL63		On 29/07/2017	Spot Bond	0.00000	101.24280			101.22249			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL64	On 29/07/2019	Spot Bond		0.00000	101.26864			101.24792			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	101.29433			101.27319			0.00	0	300,000,000.00
IBL66	On 12/03/2018	Spot Bond		0.00000	100.43490			100.41425			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond		2.96000	126.00520		2.96000	126.00254			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00822		100.00000	0.00820		0,000,000,000,000,000.00	00,000,000,000	50,000,000,000.00	
IDCG01	On 22/10/2016	Spot Bond		0.00000	101.42887			101.40916			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	101.41294			101.39226			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.64000	102.40129		8.55500	102.74443			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	100.75347			100.73315			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	100.77844			100.75743			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond		9.65000	102.76140		9.57000	103.22944			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	102.26185		5.00000	102.24789			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	102.26185		5.00000	102.24789			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.83566		5.00000	100.82190			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	102.26386		5.00000	102.24999			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.20469		4.00000	100.19391			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	101.83367		4.00000	101.82259			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	39.45226		100.00000	39.35563			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	39.29686		100.00000	39.20062			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	39.29686		100.00000	39.20062			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	103.13618		9.20000	103.11085			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	101.04423			101.02053			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.63732		100.00000	7.61882			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond		0.00000	101.40602			101.38824			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN09	On 01/02/2016	Spot Bond	0.00000	101.16178			101.13412			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	15.02482		100.00000	14.98720			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	99.26470		100.00000	98.90109			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	15.84725		100.00000	15.80801			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	17.11209		100.00000	17.06925			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.37701		100.00000	1.37437			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	8.37158		100.00000	8.35108			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	9.48043		100.00000	9.45669			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	11.50997		100.00000	11.48147			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000	27.00470		100.00000	26.93855			0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000	78.83369		100.00000	78.66379			0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000	73.29317		100.00000	73.14629			0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000	72.42063		100.00000	72.27723			0.00	0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000	80.55556		100.00000	100.00000			0.00	0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000	80.55556		100.00000	100.00000			0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000	88.59223		100.00000	88.37772			0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.30000	99.86211		6.30000	99.81050			0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.30000	99.74176		6.30000	99.69028			0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.40000	99.61573		6.40000	99.56356			0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.50000	99.36299		6.50000	99.31027			0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.50000	99.24007		6.50000	99.18748			0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.50000	98.99513		6.50000	98.94280			0.00	0	0.00
INA523	On 03/06/2015	Spot Bond	6.50000	98.85571		6.50000	98.80353			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA524	On 09/06/2015	Spot Bond	6.55000	98.74192		6.55000	98.68946			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.04758			100.02372			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.93385	100.74383		10.90149	100.73359			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.93385	100.10169		10.90149	100.09151			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.24051			100.21651			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.23635			100.21279			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	99.98243		6.50000	99.96486			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.30949			100.28555			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	93.38328			93.38714			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.34226			100.32201			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	101.55336			101.53369			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.90200		10.00000	107.87400			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.22885			100.20586			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	102.41544			102.39436			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	101.46244			101.44465			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	99.03395			99.01682			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000	101.41592			101.39731			0.00	0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000	97.05561			97.03732			0.00	0	0.00
ING298	On 17/09/2015	Spot Bond	100.00000	68.48030		100.00000	68.35206			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	106.35466			106.33534			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	101.39403			101.36557			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000	96.81698		100.00000	96.56085			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	101.65076			101.63156			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.90200		10.00000	107.87400			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF02	On 13/04/2016	Spot Bond		0.00000	101.67103			101.65033			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	101.69262			101.67164			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.48500	104.70519		8.42500	104.79173			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.01875			99.99980			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.01928			99.99984			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.01966			99.99989			0.00	0	10,000,000.00
IPF10	On 15/10/2016	Spot Bond		0.00000	101.58769			101.56735			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	101.66773			101.64633			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond		0.00000	101.37229			101.35447			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.39000	103.32988		9.30500	103.69432			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.43646			100.46359			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.64000	102.63277		8.55500	102.79918			864,000,000.00	100,000	1,360,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	99.90296			99.88329			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	99.83816			99.81757			0.00	0	40,000,000.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.12786			100.10487			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.24498			100.22057			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.31000	103.36628		8.28000	103.35002			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond		0.00000	101.74498			101.72304			0.00	0	30,000,000.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.66208			100.63762			0.00	0	10,000,000.00
IV017	On 31/01/2022	Spot Bond		3.51000	125.94555		3.51000	125.94099			0.00	0	40,000,000.00
IV019	On 31/03/2028	Spot Bond		3.62500	146.42571		3.62500	146.42012			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	99.99974			99.97776			0.00	0	30,000,000.00
IV023	On 11/07/2022	Spot Bond		0.00000	99.75488			101.87659			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV024	On 27/07/2022	Spot Bond	0.00000	101.78151			101.75628			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.49981			100.47604			0.00	0	50,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.13935			100.03319			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.74000	106.29984		3.75000	106.24730			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.74000	105.29182		3.75000	105.23977			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.55027			100.52529			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	101.12324			101.09834			0.00	0	4,000,000,000.00
IV08	On 30/04/2018	Spot Bond	10.17500	114.99088		10.09000	115.19267			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	103.57150			103.54757			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.72500	139.42101		3.72500	139.41532			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond	100.00000	91.25000		100.00000	91.02244			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
IVA514	On 02/04/2015	Spot Bond	6.30000	99.94825		6.30000	99.89655			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond	6.30000	99.82769		6.30000	99.77612			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond	6.30000	99.70743		6.30000	99.65598			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond	6.40000	99.58094		6.40000	99.52881			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond	6.50000	99.32784		6.50000	99.27516			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond	6.50000	99.08247		6.50000	99.03005			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond	6.50000	98.96024		6.50000	98.90795			0.00	0	0.00
IVA523	On 04/06/2015	Spot Bond	6.50000	98.83831		6.50000	98.78615			0.00	0	0.00
IVA524	On 11/06/2015	Spot Bond	6.55000	98.70694		6.55000	98.65451			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	101.64546			101.62521			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.90200		10.00000	107.87400			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC006	On 28/01/2016	Spot Bond		0.00000	101.51882			101.49835			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	99.90771			99.88898			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.80127			100.78180			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.85150			100.82916			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.64828			100.62739			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	101.69210			101.67139			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	101.70304			101.68219			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	101.72491			101.70378			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	101.62650			101.60662			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	101.55503			101.53346			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	101.32873			101.30704			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.29905			100.27773			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.92154			100.90115			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.67533			100.65610			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.66869			100.64965			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	99.89963			99.87926			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	99.87867			99.86098			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	101.34883			101.32765			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	101.19142			101.17194			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.27835			100.25851			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.01291			100.03871			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.01452			100.03976			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.01451			100.03975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC036	On 16/07/2019	Spot Bond	8.97500	103.02708		8.89000	103.30229			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	13.81176		100.00000	13.78085			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	11.89453		100.00000	11.86507			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	101.43511			101.41554			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.06000	103.10335		8.97500	103.48489			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	101.35429			101.33219			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.92181			100.90143			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.33654			100.31684			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	103.47047			103.44981			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	101.29476			101.27440			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	102.41414			102.39419			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.11000	103.42119		7.08000	103.41793			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	101.22836			101.20612			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.84144			100.81938			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	100.65916			100.63716			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000	101.28186			101.25986			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000	101.04286			101.02250			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000	101.11751			101.09524			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000	100.61478			100.59428			0.00	0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000	100.15622			100.13383			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000	101.59359			101.56795			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	101.35445			101.33273			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	101.45372			101.43201			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	56.60112		100.00000	56.45939			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG04	On 15/04/2018	Spot Bond		0.00000	102.07498			102.05329			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.43464			100.41290			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.45026			100.42773			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.59605			100.57386			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		59.70768	100.00000	59.55983				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.72188			100.69818			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	101.52554			101.49972			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.30000	139.10327		8.22000	139.86144			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.18769			100.16948			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.26099			100.23925			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.69161			100.67160			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.23806			100.21737			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	101.73979			101.71856			0.00	0	900,000,000.00
LBK11	On 28/11/2019	Spot Bond		10.03000	101.80093		9.94500	102.08153			0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond		9.71000	100.94739		9.71000	100.92095			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	101.24933			101.22831			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.73000	98.77738		8.64500	98.93039			1,746,000,000.00	200,000	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.80000	96.97581		8.71500	97.16930			0.00	0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond		9.70000	98.97011		9.61500	99.28984			970,000,000.00	100,000	580,000,000.00
LGL05	On 12/12/2021	Spot Bond		0.00000	100.49963			100.47586			0.00	0	10,000,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.60893			100.57840			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		8.63000	104.57974		8.60000	104.57577			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.66233			100.62910			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LOM01	On 25/11/2019	Spot Bond		0.00000	101.07374			101.04390			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.87893			100.85755			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.91571			100.89309			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.98162			100.95736			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	101.47544			101.45745			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	100.91247			100.89321			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond		0.00000	100.32191			100.30285			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond		0.00000	99.61686			99.59945			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond		0.00000	99.32220			99.30482			0.00	0	0.00
MAQ068	On 09/06/2015	Spot Bond		0.00000	98.81614			98.79873			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.52900			100.51432			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.53302			100.51821			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.05275			100.02636			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	101.52740			101.50847			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.14936			100.13186			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.80901			100.79143			0.00	50,000,000	50,000,000.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.08395			100.11171			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.64172			100.62258			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.95942			100.94018			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	101.40905			101.39106			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	101.51911			101.49983			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	101.02504			101.00654			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	101.00527			100.98608			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	101.02795			101.00832			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF043	On 08/12/2015	Spot Bond	0.00000		100.45503			100.43593			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		52.58441		100.00000	52.45703			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		22.23846		100.00000	23.94299			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		17.93055		100.00000	17.88614			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		18.02793		100.00000	17.98329			0.00	0	45,000,000,000.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		17.30843		100.00000	17.26509			0.00	0	27,000,000,000.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		23.41750		100.00000	23.35886			0.00	0	36,000,000,000.00
MBSA01	On 16/04/2019	Spot Bond	8.63500		105.50298		8.55000	105.76627			0.00	0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.65500		104.96472		8.57000	105.22691			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		102.16288			102.14390			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		99.89521			99.87427			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		101.83233			101.81089			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		101.91238			101.88999			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.88500		100.91495		7.80000	101.01327			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.62500		104.47506		8.54000	104.72335			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.31500		105.80639		9.23000	106.20984			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.25541			100.23570			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.26415			100.24377			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.38000		103.50244		9.29500	103.79005			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.28000		100.90900		7.25000	100.90293			0.00	0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.72924			100.70781			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.81000		102.89950		8.72500	103.03973			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.33592			100.31497			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMIG02	On 17/03/2026	Spot Bond	9.19000	104.37474		9.10500	104.74326			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.71930			100.69609			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	22.17468		100.00000	22.12096			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.78664			100.76750			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.51000	102.79933		8.42500	102.94100			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.23000	102.60689		7.20000	102.59549			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.50000	105.50218		8.41500	105.65523			0.00	0	1,129,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	7.18944		100.89771	7.17129			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.28213		100.61875	7.26379			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	96.51120			96.48482			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.99516			100.97314			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	101.08068			101.05674			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	1.03769		100.00000	1.03509			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	1.03769		100.00000	1.03509			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.76000	100.30011		8.67500	100.73572			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.66500	100.33622		7.66500	100.31537			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.90000	103.14668		8.81500	103.49465			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.64000	103.74218		8.55500	104.11741			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK13A	On 19/03/2024	Spot Bond		9.09500	104.19821		9.01000	104.70131			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	101.74410			101.72535			0.00	40,000,000	40,000,000.00
NBK14A	On 26/06/2021	Spot Bond		9.00000	103.83614		8.91500	104.21456			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.76865			100.74966			0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond		9.24000	98.92653		9.15500	99.32211			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	101.85735			101.83870			0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond		9.90000	98.40014		9.82000	98.86273			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	101.44403			101.42413			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.76306			100.74431			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.11421			100.09468			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	99.89117			99.87135			0.00	400,000,000	200,000,000.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.15972			100.13967			0.00	0	100,000,000.00
NBK21B	On 10/11/2017	Spot Bond		0.00000	101.00024			100.98036			0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond		0.00000	100.99572			100.97549			0.00	0	0.00
NBK23B	On 12/02/2020	Spot Bond		0.00000	101.02233			101.00155			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond		0.00000	101.01781			100.99675			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond		0.00000	101.09532			101.07303			0.00	0	40,000,000.00
NBK2A	On 15/09/2015	Spot Bond		7.10000	101.98196		7.07000	101.97630			0.00	0	740,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.99124			100.97184			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.65500	110.62739		8.57000	110.92925			865,500,000.00	100,000	3,560,000,000.00
NBK4	On 28/10/2024	Spot Bond		10.47500	38.53460		10.39500	38.79223			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		7.03000	104.49785		7.00000	104.47933			0.00	0	3,030,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	101.60950			101.58888			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK7B	On 19/04/2020	Spot Bond	0.00000		101.66439			101.64129			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.58500		101.88481		7.52500	101.92035			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.20390			100.18352			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		99.89578			99.87469			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		101.73098			101.70875			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.68183			100.65984			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		95.52811			95.50963			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.64781			100.62691			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		101.41009			101.38744			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		101.35442			101.33232			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		91.95555			91.93644			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		99.90614			99.88739			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.99243			100.97045			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.27548			100.25422			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.26151			100.24133			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.53541			100.51583			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.25293			100.23341			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.24690			100.22780			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.24672			100.22763			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		101.24116			101.22129			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.28376			100.26181			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.64500		106.36896		9.56500	106.83522			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.28204			100.26022			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.68000	105.31010		9.60000	105.78969			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.28376			100.26181			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.25552			100.23576			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.25554			100.23584			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.28651			100.26435			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.28994			100.26751			0.00	0	0.00
NCLN92	On 02/03/2018	Spot Bond		0.00000	100.62351			100.60248			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.22000	101.88421		7.79000	101.60522			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	101.60798			101.58228			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	99.44277			99.41669			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		9.83500	108.92562		9.75000	109.41221			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	103.50497			103.48448			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	101.89163			101.86696			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond		0.00000	101.86657			101.84193			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	99.91677			99.89987			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		9.44500	122.39866		9.44500	122.36746			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	100.97465			100.94947			0.00	0	20,000,000.00
NHM001/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.90200		10.00000	107.87400			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.25000	169.28930		2.25000	169.28907			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond		2.60000	138.24248		2.61000	138.11930			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond		3.45000	184.91427		3.45000	184.90562			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NILB13	On 31/01/2025	Spot Bond	2.99000	105.43676		3.00000	105.34209			0.00	0	0.00
NILB14	On 31/03/2028	Spot Bond	3.21500	137.34143		3.21500	137.33771			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.43000	105.60893		8.34500	105.95263			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.06000	106.73689		8.97500	107.06887			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.77426			100.75396			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.77458			100.75592			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.73303			100.71382			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.75884			100.73895			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.74338			100.72390			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.26000	108.28302		9.17500	108.71671			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.75890			100.73901			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.77430			100.75401			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.76400			100.74398			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.46000	106.72575		9.37500	107.05303			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.79500			100.77416			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.78461			100.76404			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.78977			100.76906			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.98000			100.95424			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.91735			100.89326			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.80522			100.78410			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.38000	116.10266		8.29500	116.36025			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.09000	122.19800		9.00500	122.67821			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.14500	173.13234		2.14500	173.13259			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.90000	121.50406		9.77000	122.56330			0.00	0	3,020,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC12	On 25/08/2016	Spot Bond		0.00000	101.76608			101.74619			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	101.57786			101.55763			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.24036			100.21906			0.00	0	10,000,000.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.51725			100.49662			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.71593			100.69493			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.82593			100.80164			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.92574			100.89549			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	17.28001		100.00000	17.23674			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	65.01674		100.00000	64.85575			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		7.12000	104.82416		7.09000	104.82072			0.00	0	800,000,000.00
OML02	On 21/11/2024	Spot Bond		0.00000	100.74283			100.71985			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond		9.58000	102.00106		9.49500	102.28645			0.00	0	0.00
OML04	On 19/03/2025	Spot Bond		0.00000	100.32541			100.30219			0.00	0	0.00
OML05	On 19/03/2025	Spot Bond		9.72000	100.51779		9.63500	100.82151			0.00	0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond		10.27500	100.60354		10.19000	100.99349			0.00	0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond		10.90000	100.73592		10.82000	101.18868			0.00	0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	38.18312		100.00000	38.08751			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	98.28000			98.24000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.90267			100.88325			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.90200		10.00000	107.87400			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond		0.00000	102.94040			102.92067			0.00	0	0.00
PMM16	On 02/09/2015	Spot Bond		0.00000	100.61363			100.59384			0.00	0	0.00
PMM17	On 06/03/2016	Spot Bond		0.00000	100.54505			100.52480			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC001	On 28/03/2016	Spot Bond	0.00000		100.14300			100.17014			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.18186			100.16294			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		101.42170			101.40131			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.29000		105.13381		9.20500	105.51155			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		101.28240			101.26140			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		101.31780			101.29625			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		101.33373			101.31193			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		101.36912			101.34677			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.52125			101.49653			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.55662			101.53135			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		101.40008			101.37762			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.72000		44.39717		7.64000	44.75613			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.13000		103.85464		6.10000	103.85155			780,962,000,000,000.00	27,400,000,000	72,310,000,000.00
R158P	On 15/09/2015	Spot Bond	6.37500		97.18238		6.31500	97.19181			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.47500		110.23335		6.41500	110.30179			2,564,100,000,000,000.00	96,000,000,000	41,101,889,700.00
R159P	On 15/09/2016	Spot Bond	6.30500		91.38594		6.24500	91.44784			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.90000		122.55507		7.82000	123.21541			9,394,215,389,150,000.00	89,141,188,500	65,930,395,600.00
R187P	On 21/12/2026	Spot Bond	7.64000		41.53172		7.56000	41.90002			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.56000		38.91127		7.48000	39.28683			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.74000		285.19979		1.74000	285.20334			6,198,153,528,000.00	3,562,157,200	21,456,331,700.00
R202	On 07/12/2033	Spot Bond	1.74000		234.80738		1.72000	235.48305			8,818,768,746,000.00	5,068,257,900	73,404,551,000.00
R2023	On 28/02/2023	Spot Bond	7.69500		101.00566		7.61000	101.48448			1,883,436,942,289,500.00	44,761,136,100	59,769,264,200.00
R203	On 15/09/2017	Spot Bond	6.95000		103.28143		6.86500	103.45475			2,561,004,867,550,000.00	68,489,909,000	76,326,823,500.00
R2030	On 31/01/2030	Spot Bond	8.29000		98.88043		8.22000	99.44193			625,007,970,000,000.00	75,393,000,000	104,631,349,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2032	On 31/03/2032	Spot Bond		8.41500	98.56652		8.34500	99.16733			1,047,473,955,000,000.00	24,477,000,000	97,086,159,600.00
R2037	On 31/01/2037	Spot Bond		8.51500	101.26494		8.45500	101.83435			583,274,945,500,000.00	68,499,700,000	07,192,824,400.00
R204	On 21/12/2018	Spot Bond		7.20500	104.77852		7.12000	105.03634			1,654,892,687,910,000.00	29,686,702,000	35,430,387,900.00
R2044	On 31/01/2044	Spot Bond		8.56500	103.42150		8.50500	104.04990			329,752,500,000,000.00	38,500,000,000	94,025,341,700.00
R2048	On 28/02/2048	Spot Bond		8.55000	102.96167		8.49000	103.61188			3,182,007,122,235,000.00	72,164,575,700	13,320,935,200.00
R207	On 15/01/2020	Spot Bond		7.38000	101.00969		7.29500	101.32709			3,497,416,820,316,000.00	73,904,718,200	61,819,948,000.00
R208	On 31/03/2021	Spot Bond		7.49000	96.51435		7.40500	96.89189			2,963,865,467,997,000.00	95,709,675,300	75,629,992,300.00
R209	On 31/03/2036	Spot Bond		8.46000	78.49748		8.40000	78.96941			1,590,866,767,512,000.00	88,045,717,200	10,586,871,300.00
R210	On 31/03/2028	Spot Bond		1.72500	173.52902		1.72500	173.53128			4,081,042,777,500.00	2,365,821,900	40,857,331,200.00
R211	On 31/01/2017	Spot Bond		1.49500	130.17341		1.49500	130.17587			2,402,484,435,000.00	1,607,013,000	33,366,000,000.00
R212	On 31/01/2022	Spot Bond		1.66000	136.55545		1.66000	136.55741			11,303,852,502,000.00	6,809,549,700	66,058,458,100.00
R213	On 28/02/2031	Spot Bond		8.35000	88.84904		8.27500	89.43079			1,310,644,819,190,000.00	56,963,451,400	26,009,913,000.00
R214	On 28/02/2041	Spot Bond		8.49500	79.80880		8.43500	80.31199			4,997,963,607,990,000.00	88,341,802,000	91,702,559,300.00
R228C	On 15/09/2015	Spot Bond		6.37500	97.18238		6.31500	97.19181			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.29500	94.27558		6.23500	94.31202			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.30500	91.38594		6.24500	91.44784			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.44500	98.60707		6.38500	98.60285			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.31500	95.62353		6.25500	95.64739			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.29500	92.71856		6.23500	92.76873			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.35500	89.79943		6.29500	89.87399			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.92500	85.97459		6.84000	86.11564			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.97500	82.98821		6.89000	83.15837			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.21000	79.60768		7.12500	79.80294			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R334C	On 21/12/2018	Spot Bond	7.19000	76.89288		7.10500	77.11318			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.17000	74.28500		7.08500	74.52847			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.16000	71.74674		7.07500	72.01146			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.34000	68.64178		7.25500	68.92274			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.32000	66.28491		7.23500	66.58359			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.41000	63.60024		7.32500	63.91273			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.38000	61.44737		7.29500	61.77470			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.35000	59.38458		7.26500	59.72550			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.32000	57.40766		7.23500	57.76101			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.28000	55.55668		7.19500	55.92169			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.24000	53.78617		7.15500	54.16189			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.84000	49.21248		7.76000	49.55271			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.80000	47.53364		7.72000	47.88082			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.76000	45.92978		7.68000	46.28318			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.72000	44.39717		7.64000	44.75613			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.68000	42.93226		7.60000	43.29617			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.64000	41.53172		7.56000	41.90002			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.60000	40.19239		7.52000	40.56455			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.56000	38.91127		7.48000	39.28683			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	103.83169			103.80872			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	101.11958			101.09986			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	104.35470			104.33174			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	103.08696			103.06374			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.55347			100.52944			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB1U	On 30/04/2017	Spot Bond	100.00000		22.80270	100.00000	22.74560				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		15.88659	100.00000	15.84725				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		29.38023	100.00000	29.30906				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		62.77190	100.00000	62.61472				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		29.01260	100.00000	28.94231				0.00	0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000		16.59101	100.00000	100.00000				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		21.30652	100.00000	21.25158				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.58903	100.00000	7.88899				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		12.88491	100.00000	12.85169				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		10.92388	100.00000	10.89571				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.00934	100.00000	8.98611				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.47035		100.44903				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.48647		100.46662				0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.72518		100.70390				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.76197		100.73959				0.00	0	10,000,000.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		102.45760		102.43840				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.69939		100.68003				0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000		100.61945		100.60175				0.00	0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		100.17568		100.15616				0.00	0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		100.17498		100.15544				0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		16.75037	100.00000	16.70979				0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		11.75039	100.00000	11.72192				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES03U	On 02/03/2020	Spot Bond	100.00000		9.73534		100.00000	9.71176			0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		8.99585		100.00000	8.97406			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		101.02596			101.00632			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		101.63992			101.61937			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		101.20475			101.18334			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.50658			100.48552			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		101.63630			101.61519			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.64968			100.62882			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.52333			100.50160			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.98080			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		101.52180			101.50038			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		85.09639			85.04755			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		83.90271			83.85952			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		90.45866			90.39407			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		89.38751			89.31993			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.17988			100.06738			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		81.76676			81.62437			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		94.08165			94.02796			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		103.86097		12.35000	103.82660			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		15.39268		100.00000	15.35413			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.72802			100.70419			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		5.96092		100.00000	5.94632			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		25.89143		100.00000	25.82731			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP07U	On 31/01/2016	Spot Bond	100.00000		59.66112	100.00000	59.51173				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.72621	100.00000	14.70816				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		31.86967	100.00000	31.78987				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		106.10330		106.05661				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		79.63359		79.53985				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.79000		109.90283	8.70500	110.28394				0.00	0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	9.14500		105.08340	8.86000	106.78497				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.61000		107.93167	9.50500	108.72633				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		97.68435		97.77382				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.67500		108.60598	7.61500	108.67770				0.00	0	2,650,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		107.90200	10.00000	107.87400				0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.77259		100.74954				0.00	90,000,000	60,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.09000		104.53652	9.00500	104.71053				0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		102.37955		102.35802				0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		101.55298		101.53212				0.00	0	10,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		102.84469		102.82448				0.00	0	10,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		101.53745		101.51336				0.00	0	80,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		101.51074		101.48707				0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.81909		100.79261				0.00	0	30,000,000.00
SBK21	On 28/01/2025	Spot Bond	0.00000		101.65489		101.62769				0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.03000		103.77565	7.00000	103.76034				0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.70500		99.02405	8.62000	99.22188				0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.62000		103.17445	7.59000	103.16733			3,810,000,000,000.00	500,000,000	500,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN29	On 15/09/2015	Spot Bond	7.96000	103.02049		7.96000	102.99881			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.38000	103.28341		7.35000	103.27693			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.35000	100.17854		8.26500	100.34144			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.52500	103.21755		7.49500	103.21068			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.83500	103.07704		7.77500	103.08300			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.35253			100.33188			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	99.89905			99.87858			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.00000	102.24277		7.91500	102.41094			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.79731			101.77696			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.21103			100.18999			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	101.41021			101.39117			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.25000	107.09602		9.16500	107.47719			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.80000	105.47990		9.72000	105.99502			0.00	0	50,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	101.03130			101.00844			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.81984			100.80167			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.96418			100.94377			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	102.97851			102.96107			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.78500	103.43126		8.70000	103.69807			1,757,000,000.00	200,000	370,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	21.26865		100.00000	21.22106			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.23500	106.47417		9.15000	106.97530			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	101.09496			101.07466			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.74500	102.43809		8.66000	102.70778			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.81000	92.11077		9.73000	92.58372			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	99.88927			99.86851			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS31	On 27/06/2027	Spot Bond	9.55000	104.62860	9.47000	105.18020					0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.28024		100.26027					0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.28778		100.26726					0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.70000	102.81672	9.62000	103.28818					0.00	0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000	101.26856		101.24784					0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000	101.30288		101.28161					0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.78000	98.25625	8.69500	98.55621					0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.82000	97.02164	9.74000	97.47967					0.00	0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.40000	96.50312	10.32500	97.01776					0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.19000	100.35805	9.10500	100.74167					919,000,000.00	100,000	80,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.47500	107.33498	7.41500	107.38715					0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.35000	273.16156	2.35000	273.16044					0.00	0	40,000,000.00
SBSI12	On 31/01/2017	Spot Bond	2.14000	128.68837	2.14000	128.68853					0.00	0	20,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000	22.38931	100.00000	22.33507					0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000					0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000					0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000					0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000					0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	101.58143		101.56141					0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	21.90739	100.00000	21.85431					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	2.76500	127.27019	2.76500	127.26817					0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	99.98243	6.50000	99.96486					0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS01	On 15/12/2016	Spot Bond	0.00000	101.50165			101.48043			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.01396			100.03948			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	101.59315			101.61958			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.98000	101.77780		8.89500	101.92253			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	101.19847			101.17663			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.03725			100.01758			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.20771			100.18683			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	23.30036		100.00000	23.24202			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.90200		10.00000	107.87400			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.44897			100.42764			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	90.16265		100.00000	89.94539			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.41212			100.39090			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	33.08746		100.00000	33.00730			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	40.16901		100.00000	40.07170			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	29.78704		100.00000	29.71409			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.29000	102.48193		9.20500	102.64097			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	101.66689			101.64369			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	102.14755			102.12210			0.00	0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000	100.85048			100.82810			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.72500	103.65768		7.66500	103.71437			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.80500	100.78706		8.72000	101.00680			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.35000	100.17854		8.26500	100.34144			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.78993			100.76923			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.88807			100.86858			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA4	On 21/08/2017	Spot Bond	0.00000	101.22672			101.20657			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.75666			100.73651			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.77707			100.75637			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.69010			100.66720			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.05000	104.31803		7.96500	104.39559			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	101.51209			101.49163			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	101.77251			101.75302			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	101.59889			101.57802			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.04000	99.81656		8.95500	100.12304			1,808,000,000.00	200,000	440,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.69437			100.67198			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.15903			100.13624			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	101.45509			101.43174			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.98000	89.87010		8.89500	90.21233			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.98000	89.87010		8.89500	90.21233			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.74000	95.79446		8.65500	96.08802			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.33255			100.31041			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.83000	101.31704		7.74500	101.48374			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.49000	110.17198		2.50000	110.07402			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.45500	100.79465		8.37000	101.03670			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.72808			100.70714			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.90000	107.01867		9.82000	107.55617			0.00	0	10,000,000.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.61925			100.59927			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.19000	75.74943		10.11500	76.20601			0.00	0	40,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN024	On 21/01/2019	Spot Bond	0.00000	101.53753			101.51547			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	101.55265			101.53195			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.17875			100.15635			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	101.73477			101.71160			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.15099			100.12573			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.78662			100.76509			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	100.26070			100.24053			0.00	2,500,000,000	2,000,000,000.00
SSN033	On 17/03/2020	Spot Bond	0.00000	100.34960			100.32762			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	99.52738			99.50988			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000	99.52869			99.51123			0.00	500,000,000	500,000,000.00
SY1222	On 05/05/2015	Spot Bond	0.00000	99.42180			99.40428			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000	99.26385			99.24633			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000	99.23278			99.21452			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000	99.17833			99.16085			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond	0.00000	99.12716			99.10970			0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond	0.00000	99.00059			98.98306			0.00	0	0.00
SY1230	On 09/06/2015	Spot Bond	0.00000	98.81118			98.79370			0.00	0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000	98.78958			98.77203			0.00	0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000	98.67283			98.65536			0.00	0	0.00
SY1233	On 22/04/2015	Spot Bond	0.00000	99.65476			99.63750			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.59000	102.88771		6.56000	102.88463			0.00	0	19,270,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.55000	103.12528		8.47000	103.66204			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TF108U	On 22/02/2016	Spot Bond	100.00000		59.65210		100.00000	59.50273			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		101.40559			101.38610			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		101.13224			101.11318			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.62254			100.60245			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.24671			100.22768			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.25897			100.23899			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.77256			100.75348			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		99.03304			98.99581			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		101.19311			101.17389			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		101.22818			101.20774			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.72500		102.72374		7.66500	102.77731			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		101.48828			101.46762			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		101.52799			101.50676			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.58246		7.83000	101.56091			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		101.46644			101.44608			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		101.51608			101.49501			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		101.59129			101.56912			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		101.46644			101.44608			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		101.51608			101.49501			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		101.44845		7.16000	101.42873			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		101.61332			101.59089			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		101.60539			101.58306			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		101.79578			101.77076			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C2	On 18/07/2017	Spot Bond		0.00000	101.77001			101.74536			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	102.54767			102.51191			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	102.45877			102.42429			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	101.46446			101.44413			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	101.52799			101.50676			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	101.76208		8.73000	101.73806			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	101.18790			101.16743			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	101.51608			101.49501			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.67500	100.31859		8.59000	100.53298			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	101.00484			100.98380			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	101.53318			101.51191			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	101.61729			101.59480			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	101.59546			101.57328			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	101.60492			101.58266			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	101.79182			101.76686			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	101.78389			101.75904			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	101.73244			101.70841			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	102.40937			102.37560			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	102.41728			102.38339			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	102.39933			102.36597			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.76176			100.74147			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.78727			100.76630			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		8.98000	101.67294		8.89500	101.95328			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond		0.00000	100.77197			100.75140			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.80767			100.78615			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.89000		99.67824		8.80500	99.95626			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		101.04979			101.02930			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		101.10562			101.08404			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.00000		98.65536		8.91500	98.93049			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.85352			100.83077			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.85352			100.83077			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		101.16837			101.14555			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.93489			100.90998			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.93489			100.90998			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		101.27972			101.25471			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		101.26371			101.22996			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		101.26371			101.22996			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		101.72968			101.69577			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		101.53518			101.51389			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.94379		101.06155	6.92642			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		101.73467			101.71476			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		101.50528			101.48440			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A3	On 18/07/2016	Spot Bond	0.00000	101.95373			101.93354			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	101.50528			101.48440			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	101.52521			101.50406			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	101.53518			101.51389			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	101.49332			101.47261			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	101.52521			101.50406			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.63482			101.61215			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.63482			101.61215			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.63482			101.61215			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.79421			101.76932			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.83405			101.80860			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.78425			101.75949			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	102.58036			102.54447			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	102.63007			102.59348			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	102.61019			102.57388			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	6.68000	105.42903		6.65000	105.41225			0.00	0	550,000,000.00
TL20	On 22/02/2020	Spot Bond	9.33000	87.96070		9.24500	88.23532			0.00	0	51,800,000,000.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	107.90200		10.00000	107.87400			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.91000	106.64728		7.82500	106.82627			1,582,000,000.00	200,000	30,020,000,000.00
TN20	On 17/09/2020	Spot Bond	9.23500	105.77534		9.15000	106.12041			36,940,923,500,000.00	4,000,100,000	23,170,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.11912		100.00000	1.11635			0.00	0	51,800,000,000.00
TN23	On 06/11/2023	Spot Bond	9.40000	112.49693		9.31500	112.99030			0.00	0	11,200,000,000.00
TN25	On 19/08/2025	Spot Bond	9.65000	100.11213		9.57000	100.60216			0.00	0	16,130,000,000.00
TN27	On 14/11/2027	Spot Bond	9.70000	97.64765		9.62000	98.17627			1,940,000,000.00	200,000	9,570,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN30	On 09/10/2030	Spot Bond	10.01000	103.62319		9.94000	104.15898			0.00	0	3,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.40500	102.86527		10.34500	103.38646			0.00	0	2,500,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.46073			100.44076			0.00	0	10,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.80880			100.78842			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.93374			100.91308			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.95701			100.93583			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.95938			100.93814			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	101.07409			101.05028			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	101.31186			101.28271			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.95822			100.93701			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	99.91501			99.89776			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.90200		10.00000	107.87400			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	99.90698			99.88812			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	99.90497			99.88571			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	99.85895			99.84093			0.00	80,000,000	40,000,000.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	99.84917			99.82992			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.05534		10.00000	100.02767			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.05396		9.75000	100.02698			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.05350		100.00000	10.02672			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.33183			100.31212			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.35143			100.33054			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.36227			100.34075			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.36444			100.34279			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.42474			100.39952			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.55572			100.52272			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	13.28285		100.00000	13.24958			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.98177			0.00	1,086,000,000	362,000,000.00
TSP166	On 16/04/2015	Spot Bond	0.00000	99.74625			99.72812			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	98.99611			98.97818			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	98.73894			98.72092			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	98.17534			98.15672			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	97.95206			97.93377			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	97.67442			97.65596			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	97.38501			97.36633			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	97.11435			97.09561			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.61766			100.57906			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	99.46590			99.42775			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	96.05653			96.03776			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	95.59135			95.57283			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	95.24507			95.22621			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	94.59141			94.57301			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000	99.53667			99.52012			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	94.37942			94.36117			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000	94.00463			93.98601			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000	93.66669			93.64784			0.00	0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000	93.26897			93.24974			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.31162		100.00000	14.27579			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC067	On 09/04/2015	Spot Bond	100.00000		98.11828		100.00000	97.85523			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000		101.41918			101.40144			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000		101.39438			101.37651			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000		101.30500			101.28712			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000		101.26594			101.24811			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		101.09918			101.08055			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000		100.92024			100.90219			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000		100.89041			100.87260			0.00	0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000		100.62808			100.61014			0.00	0	0.00
TWC088	On 23/04/2015	Spot Bond	0.00000		100.17534			100.15781			0.00	0	0.00
TWC089	On 22/06/2015	Spot Bond	0.00000		100.17830			100.16047			0.00	0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000		100.18329			100.16487			0.00	5,000,000,000	5,000,000,000.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000		101.56534			101.54527			0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000		100.69521			100.67534			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000		101.40507			101.38705			0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000		100.63767			100.61945			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.89000		109.07463		8.80500	109.45441			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		7.77151		100.00000	7.75578			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.59214		100.00000	7.57676			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		101.29233			101.27275			0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		70.19231		100.00000	70.05758			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKC08	On 28/09/2015	Spot Bond	0.00000	100.11890			100.09908			0.00	0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000	100.11823			100.09843			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	101.06336			101.04303			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	101.09716			101.07617			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	101.09864			101.07762			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.01067			100.03731			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.01237			100.03845			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000	7.29668		100.00000	7.28192			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000	7.11730		100.00000	7.10290			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00021		100.00000	0.00021			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.86500	110.40711		6.80500	110.45571			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.93500	234.99222		1.93500	234.99385			0.00	0	736,400,000.00
WSP1	On 28/05/2015	Spot Bond	6.45000	103.47601		6.42000	103.46270			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.45000	106.12384		7.36500	106.27258			0.00	0	4,800,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.76000	107.42243		7.67500	107.70566			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.00500	107.22480		7.92000	107.56500			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.09000	107.43293		8.00500	107.82750			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.08000	98.53914		6.05000	98.53015			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.01000	96.81455		5.98000	96.81430			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.08000	98.52297		6.05000	98.51406			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.15000	72.93807		7.06500	73.19368			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	68.26959		100.00000	68.14007			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	36.13595		100.00000	36.06739			0.00	0	0.00

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>Total for j-Bonds :</b>										50,887,984,220,791,500.00	56,606,762,800	1638210690700.00
<b>Grand Total:</b>										50,887,984,927,472,500.00	56,606,806,600	1638214748881.00