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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 21/04/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
<b>Derivatives</b>													
\$ / R		On 28/04/2015	Any day expiry	12.10380	12.10380		12.12300	12.12300		15.49	0.00	0	4,905.00
\$ / R	10.80	Put	Any day expiry	0.12280	0.00012		0.18070	0.00018	0.123	26.75	0.00	0	300.00
\$ / R	11.15	Put	Any day expiry	0.47960	0.00048		0.69810	0.00070	0.480	22.52	0.00	0	250.00
\$ / R	12.00	Call	Any day expiry	166.20260	0.16620		187.08070	0.18708	166.203	15.97	0.00	0	250.00
\$ / R	15.15	Call	Any day expiry	0.06840	0.00007		0.06880	0.00007	0.068	47.27	0.00	0	300.00
\$ / R		On 29/04/2015	Any day expiry	12.10500	12.10500		12.12470	12.12470		15.74	0.00	0	758.00
\$ / R		On 30/04/2015	Any day expiry	12.10610	12.10610		12.12630	12.12630		15.94	121,648,000.00	10,000	11,000.00
\$ / R	11.80	Call	Any day expiry	333.08350	0.33308		354.04750	0.35405	333.083	16.63	0.00	0	10,000.00
\$ / R	12.05	Call	Any day expiry	151.59430	0.15159		170.28550	0.17029	151.594	16.06	0.00	0	10,000.00
\$ / R		On 06/05/2015	Any day expiry	12.11550	12.11550		12.13880	12.13880		15.64	0.00	0	0.00
\$ / R	11.66	Put	Any day expiry	22.05370	0.02205		21.20690	0.02121	22.054	15.91	0.00	0	5,500.00
\$ / R	12.62	Call	Any day expiry	33.53600	0.03354		39.97810	0.03998	33.536	18.67	0.00	0	5,500.00
\$ / R		On 13/05/2015	Any day expiry	12.13190	12.13190		12.15330	12.15330		15.96	0.00	0	6,229.00
\$ / R		On 15/05/2015	Any day expiry	12.13660	12.13660		12.15750	12.15750		16.08	0.00	0	0.00
\$ / R		On 18/05/2015	Any day expiry	12.14360	12.14360		12.16370	12.16370		15.89	0.00	0	0.00
\$ / R	12.11	Call	Any day expiry	225.49520	0.22550		237.96690	0.23797	225.495	15.83	0.00	0	4,000.00
\$ / R		On 20/05/2015	Any day expiry	12.14830	12.14830		12.16790	12.16790		16.01	0.00	0	1,462.00
\$ / R		On 27/05/2015	Any day expiry	12.16440	12.16440		12.18200	12.18200		15.95	0.00	0	1,389.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	1.96840	0.00197	2.06480	0.00206	1.968	16.27	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	2.97870	0.00298	3.11960	0.00312	2.979	15.55	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	7.69000	0.00769	7.39460	0.00739	7.690	15.28	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	389.05880	0.38906	401.84290	0.40184	389.059	15.49	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	225.06560	0.22507	233.82110	0.23382	225.066	16.19	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	0.20090	0.00020	2.90990	0.00291	0.201	24.08	0.00	0	300.00
\$ / R	On 03/06/2015	Any day expiry			12.17840	12.17840	12.19610	12.19610		16.12	0.00	0	0.00
\$ / R	On 03/06/2015	Any day expiry	12.30	Call	219.89410	0.21989	228.13820	0.22814	219.894	16.50	0.00	0	10,000.00
\$ / R	On 09/06/2015	Any day expiry			12.19050	12.19050	12.20810	12.20810		16.08	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			12.19650	12.19650	12.21410	12.21410		16.14	279,690,138.00	22,932	1,159,166.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	4.80210	0.00480	4.47430	0.00447	4.802	16.31	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	5.05270	0.00505	4.70330	0.00470	5.053	16.23	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	5.73880	0.00574	5.32930	0.00533	5.739	16.03	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	9.08970	0.00909	8.38010	0.00838	9.090	15.30	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	9.57360	0.00957	8.82020	0.00882	9.574	15.22	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	32.75240	0.03275	30.59260	0.03059	32.752	15.06	0.00	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	765.31320	0.76531	779.92410	0.77992	765.313	15.00	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	748.26720	0.74827	762.73430	0.76273	748.267	14.99	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	51.76720	0.05177	48.63430	0.04863	51.767	14.99	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	665.24070	0.66524	678.92730	0.67893	665.241	14.94	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	626.80050	0.62680	640.09480	0.64009	626.801	15.04	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Put	80.30050	0.08030	75.99480	0.07599	80.301	15.04	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.78	Put	116.46580	0.11647	111.09920	0.11110	116.466	15.30	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Put	122.84670	0.12285	117.31370	0.11731	122.847	15.34	0.00	0	6,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	199.13400	0.19913	191.92200	0.19192	199.134	15.74	0.00	0	34,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	208.02160	0.20802	200.64390	0.20064	208.022	15.78	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.04	Call	373.63970	0.37364	383.69690	0.38370	373.640	15.82	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.13	Call	327.47560	0.32748	336.79760	0.33680	327.476	16.00	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	255.14820	0.25515	263.20180	0.26320	255.148	16.49	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	190.49760	0.19050	197.28220	0.19728	190.498	17.19	0.00	0	30,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	493.99760	0.49400	483.18220	0.48318	493.998	17.19	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	174.41160	0.17441	180.85440	0.18085	174.412	17.40	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	157.33960	0.15734	163.40650	0.16341	157.340	17.65	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	92.86350	0.09286	97.32460	0.09732	92.864	19.04	0.00	0	37,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Put	896.36350	0.89636	883.22460	0.88322	896.364	19.04	0.00	0	501.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	69.14100	0.06914	72.89510	0.07290	69.141	19.91	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Call	66.47830	0.06648	70.14830	0.07015	66.478	20.03	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Put	1,119.97830	1.11998	1,106.04830	1.10605	1,119.978	20.03	0.00	0	201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	50.71710	0.05072	53.82440	0.05382	50.717	20.85	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	48.17060	0.04817	51.16910	0.05117	48.171	21.00	0.00	0	51,500.00
\$ / R	On 26/06/2015	Any day expiry			12.22470	12.22470	12.24230	12.24230		16.06	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	9.18270	0.00918	8.67810	0.00868	9.183	15.61	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	24.21760	0.02422	21.99630	0.02200	24.218	14.91	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	248.70950	0.24871	255.21870	0.25522	248.710	16.91	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	17.01770	0.01702	18.04750	0.01805	17.018	31.24	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.23290	12.23290	12.25050	12.25050		16.14	0.00	0	7,712.00
\$ / R	On 06/07/2015	Any day expiry			12.24520	12.24520	12.26270	12.26270		16.10	0.00	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.13	Call	411.57760	0.41158	419.50020	0.41950	411.578	15.82	0.00	0	5,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 13/07/2015	Any day expiry		12.25950	12.25950	12.27710	12.27710		16.07	0.00	0	1,698.00
\$ / R		On 29/07/2015	Any day expiry		12.29280	12.29280	12.31030	12.31030		16.21	0.00	0	750.00
\$ / R	10.80	On 29/07/2015	Any day expiry	Put	18.69970	0.01870	17.22630	0.01723	18.700	15.07	0.00	0	300.00
\$ / R	11.15	On 29/07/2015	Any day expiry	Put	40.22900	0.04023	37.42140	0.03742	40.229	14.44	0.00	0	250.00
\$ / R	12.71	On 29/07/2015	Any day expiry	Call	275.22640	0.27523	280.10590	0.28011	275.226	17.47	0.00	0	250.00
\$ / R	16.15	On 29/07/2015	Any day expiry	Call	36.52230	0.03652	38.35580	0.03836	36.522	30.11	0.00	0	300.00
\$ / R		On 27/08/2015	Any day expiry		12.35450	12.35450	12.37190	12.37190		16.30	0.00	0	250.00
\$ / R	10.80	On 27/08/2015	Any day expiry	Put	26.80260	0.02680	25.47320	0.02547	26.803	14.73	0.00	0	300.00
\$ / R	11.15	On 27/08/2015	Any day expiry	Put	54.62730	0.05463	50.44790	0.05045	54.627	14.31	0.00	0	250.00
\$ / R	12.97	On 27/08/2015	Any day expiry	Call	288.00090	0.28800	292.29000	0.29229	288.001	18.10	0.00	0	250.00
\$ / R	16.50	On 27/08/2015	Any day expiry	Call	49.56590	0.04957	51.20650	0.05121	49.566	29.38	0.00	0	300.00
\$ / R		On 31/08/2015	Any day expiry		12.36300	12.36300	12.38040	12.38040		16.25	0.00	0	600.00
\$ / R		On 10/09/2015	Any day expiry		12.38430	12.38430	12.40160	12.40160		16.37	0.00	0	285.00
\$ / R		On 14/09/2015	Foreign Exchange Future		12.39280	12.39280	12.41010	12.41010		16.34	9,083,922.40	733	80,802.00
\$ / R	10.56	On 14/09/2015	Foreign Exchange Future	Put	20.71340	0.02071	19.45030	0.01945	20.713	15.04	0.00	0	18,946.00
\$ / R	10.60	On 14/09/2015	Foreign Exchange Future	Call	1,815.19280	1.81519	1,831.11810	1.83112	1,815.193	14.98	0.00	0	13,700.00
\$ / R	10.98	On 14/09/2015	Foreign Exchange Future	Put	45.52070	0.04552	42.65760	0.04266	45.521	14.41	0.00	0	24,142.00
\$ / R	11.00	On 14/09/2015	Foreign Exchange Future	Call	1,439.97860	1.43998	1,454.31260	1.45431	1,439.979	14.38	0.00	0	33,750.00
\$ / R	11.00	On 14/09/2015	Foreign Exchange Future	Put	47.17860	0.04718	44.21260	0.04421	47.179	14.38	0.00	0	59,545.00
\$ / R	11.17	On 14/09/2015	Foreign Exchange Future	Call	1,287.04480	1.28704	1,300.37950	1.30038	1,287.045	14.17	0.00	0	10,000.00
\$ / R	11.20	On 14/09/2015	Foreign Exchange Future	Put	68.71040	0.06871	64.53810	0.06454	68.710	14.20	0.00	0	8,775.00
\$ / R	11.29	On 14/09/2015	Foreign Exchange Future	Put	83.49390	0.08349	78.66310	0.07866	83.494	14.27	0.00	0	50,000.00
\$ / R	11.50	On 14/09/2015	Foreign Exchange Future	Put	126.80570	0.12681	120.27910	0.12028	126.806	14.44	0.00	0	35,000.00
\$ / R	11.54	On 14/09/2015	Foreign Exchange Future	Put	136.56470	0.13656	129.69320	0.12969	136.565	14.48	0.00	0	50,000.00
\$ / R	11.60	On 14/09/2015	Foreign Exchange Future	Call	944.95800	0.94496	954.86220	0.95486	944.958	14.53	0.00	0	500.00
\$ / R	11.62	On 14/09/2015	Foreign Exchange Future	Put	157.61640	0.15762	150.04290	0.15004	157.616	14.54	0.00	0	10,000.00
\$ / R	12.00	On 14/09/2015	Foreign Exchange Future	Call	691.19650	0.69120	698.12480	0.69812	691.196	15.24	0.00	0	13,700.00
\$ / R	12.00	On 14/09/2015	Foreign Exchange Future	Put	298.39650	0.29840	288.02480	0.28802	298.397	15.24	0.00	0	35,000.00
\$ / R	12.08	On 14/09/2015	Foreign Exchange Future	Call	649.80440	0.64980	656.32980	0.65633	649.804	15.46	0.00	0	12,000.00
\$ / R	12.13	On 14/09/2015	Foreign Exchange Future	Call	625.15560	0.62516	631.45080	0.63145	625.156	15.60	0.00	0	1,237.00
\$ / R	12.23	On 14/09/2015	Foreign Exchange Future	Call	578.58420	0.57858	584.45510	0.58446	578.584	15.87	0.00	0	5,000.00
\$ / R	12.50	On 14/09/2015	Foreign Exchange Future	Call	470.06960	0.47007	475.05900	0.47506	470.070	16.63	0.00	0	33,750.00
\$ / R	13.06	On 14/09/2015	Foreign Exchange Future	Call	310.70720	0.31071	314.73230	0.31473	310.707	18.22	0.00	0	18,946.00
\$ / R	13.07	On 14/09/2015	Foreign Exchange Future	Call	308.49900	0.30850	312.51460	0.31251	308.499	18.25	0.00	0	20,000.00
\$ / R	13.10	On 14/09/2015	Foreign Exchange Future	Call	301.99360	0.30199	305.97280	0.30597	301.994	18.34	0.00	0	20,000.00
\$ / R	13.40	On 14/09/2015	Foreign Exchange Future	Call	245.40760	0.24541	249.11110	0.24911	245.408	19.20	0.00	0	8,775.00
\$ / R	14.00	On 14/09/2015	Foreign Exchange Future	Call	166.61380	0.16661	169.83330	0.16983	166.614	20.86	0.00	0	112,500.00
\$ / R	14.30	On 14/09/2015	Foreign Exchange Future	Call	139.36410	0.13936	142.36750	0.14237	139.364	21.67	0.00	0	50,000.00
\$ / R	14.58	On 14/09/2015	Foreign Exchange Future	Call	119.21620	0.11922	122.05480	0.12205	119.216	22.43	0.00	0	22,320.00
\$ / R		On 28/09/2015	Any day expiry		12.42260	12.42260	12.43990	12.43990		16.30	0.00	0	1,950.00
\$ / R	10.80	On 28/09/2015	Any day expiry	Put	37.31100	0.03731	35.41510	0.03542	37.311	14.64	0.00	0	300.00
\$ / R	11.15	On 28/09/2015	Any day expiry	Put	67.20880	0.06721	64.09660	0.06410	67.209	14.11	0.00	0	250.00
\$ / R	11.40	On 28/09/2015	Any day expiry	Put	111.70430	0.11170	105.40340	0.10540	111.704	14.31	0.00	0	1,000.00
\$ / R	13.27	On 28/09/2015	Any day expiry	Call	299.35830	0.29936	303.12380	0.30312	299.358	18.74	0.00	0	250.00
\$ / R	14.00	On 28/09/2015	Any day expiry	Call	191.19140	0.19119	194.49420	0.19449	191.191	20.72	0.00	0	1,000.00
\$ / R	16.80	On 28/09/2015	Any day expiry	Call	64.46990	0.06447	69.87340	0.06987	64.470	28.62	0.00	0	300.00
\$ / R		On 30/09/2015	Any day expiry		12.42680	12.42680	12.44410	12.44410		16.31	0.00	0	0.00
\$ / R		On 28/10/2015	Any day expiry		12.48670	12.48670	12.50390	12.50390		16.49	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	47.14470	0.04714	44.47010	0.04447	47.145	14.61	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	80.60620	0.08061	76.15310	0.07615	80.606	14.12	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	311.32350	0.31132	314.74550	0.31475	311.323	19.37	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	87.49240	0.08749	89.98320	0.08998	87.492	28.43	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.54800	12.54800	12.56510	12.56510		16.54	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	53.73760	0.05374	51.21390	0.05121	53.738	14.44	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	89.90270	0.08990	85.58780	0.08559	89.903	14.04	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	319.08260	0.31908	322.17310	0.32217	319.083	19.91	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	88.92860	0.08893	91.03490	0.09103	88.929	28.03	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.57650	12.57650	12.59350	12.59350		16.62	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.58300	12.58300	12.60000	12.60000		16.62	37,749,000.00	3,000	71,632.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,704.77240	1.70477	1,718.59250	1.71859	1,704.772	14.22	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	71.77240	0.07177	68.59250	0.06859	71.772	14.22	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,660.15140	1.66015	1,673.71710	1.67372	1,660.151	14.17	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,485.16730	1.48517	1,497.57530	1.49758	1,485.167	13.97	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,319.76920	1.31977	1,330.78630	1.33079	1,319.769	13.89	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	193.90320	0.19390	186.24230	0.18624	193.903	14.21	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	239.27970	0.23928	230.45620	0.23046	239.280	14.42	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	256.92440	0.25692	247.68270	0.24768	256.924	14.50	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	294.49080	0.29449	284.41310	0.28441	294.491	14.65	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.95	Call	947.42490	0.94742	953.93110	0.95393	947.425	14.72	0.00	0	2,114.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	337.63700	0.33764	326.90830	0.32691	337.637	14.87	0.00	0	96,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	845.22310	0.84522	850.87330	0.85087	845.223	15.31	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	531.00330	0.53100	534.61760	0.53462	531.003	17.65	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	504.00530	0.50401	507.47690	0.50748	504.005	17.90	0.00	0	11,629.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	478.78910	0.47879	482.14100	0.48214	478.789	18.16	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	424.42870	0.42443	427.53550	0.42754	424.429	18.77	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	412.13850	0.41214	415.19630	0.41520	412.138	18.92	0.00	0	12,450.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	276.27160	0.27627	278.86750	0.27887	276.272	21.00	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	227.96400	0.22796	230.43350	0.23043	227.964	22.09	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	216.89970	0.21690	219.34950	0.21935	216.900	22.39	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	214.46970	0.21447	216.91190	0.21691	214.470	22.46	0.00	0	68,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	193.19060	0.19319	196.01890	0.19602	193.191	25.59	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.60490	12.60490	12.62190	12.62190		16.56	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	58.87080	0.05887	56.52190	0.05652	58.871	14.28	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	97.01900	0.09702	92.90440	0.09290	97.019	13.94	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	321.61370	0.32161	324.26310	0.32426	321.614	20.41	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	93.62580	0.09363	95.36110	0.09536	93.626	27.93	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.72220	12.72220	12.73960	12.73960		16.68	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	203.37840	0.20338	196.62500	0.19663	203.378	13.87	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	282.49390	0.28249	284.52780	0.28453	282.494	23.08	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.78540	12.78540	12.80340	12.80340		16.84	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.79220	12.79220	12.81020	12.81020		16.83	0.00	0	3,973.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	99.02000	0.09902	96.20520	0.09621	99.020	13.65	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	275.44650	0.27545	267.68760	0.26769	275.447	14.12	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	286.96930	0.28697	278.97760	0.27898	286.969	14.18	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	335.69410	0.33569	326.77030	0.32677	335.694	14.44	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	409.55370	0.40955	412.17080	0.41217	409.554	20.89	0.00	0	1,204.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	315.25010		0.31525		317.46100	0.31746	315.250	24.02	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	307.17220		0.30717		309.58120	0.30958	307.172	26.87	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	65.29470		0.06529		65.85310	0.06585	65.295	27.44	0.00	0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			12.98240		12.98240		13.00050	13.00050		17.24	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.99080		12.99080		13.00900	13.00900		17.24	0.00	0	500.00
\$ / R	On 15/09/2016	Any day expiry			13.18970		13.18970		13.20780	13.20780		17.64	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.19820		13.19820		13.21620	13.21620		17.64	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.38020		13.38020		13.39810	13.39810		17.91	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.39070		13.39070		13.40870	13.40870		17.91	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.19650		12.19650		12.21410	12.21410		16.14	256,126.50	21	612.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.39280		12.39280		12.41010	12.41010		16.34	12,392.80	1	108.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.58300		12.58300		12.60000	12.60000		16.62	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.79220		12.79220		12.81020	12.81020		16.83	0.00	0	27.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.20130		18.20130		18.19900	18.19900		15.04	8,299,792.80	456	26,914.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	55.69530		0.05570		57.73940	0.05774	55.695	15.04	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	46.56410		0.04656		49.92390	0.04992	46.564	17.79	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.48310		18.48310		18.47950	18.47950		14.85	0.00	0	950.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.75990		18.75990		18.75510	18.75510		15.06	0.00	0	19.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	446.56230		0.44656		448.99340	0.44899	446.562	13.95	0.00	0	830.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.06980		19.06980		19.06500	19.06500		15.21	0.00	0	0.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10207		0.10207		0.10244	0.10244		13.93	0.00	0	14,018.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10387		0.10387		0.10423	0.10423		14.84	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10566		0.10566		0.10604	0.10604		15.05	0.00	0	0.00
€ / R	On 30/04/2015	Any day expiry			13.06420		13.06420		13.09910	13.09910		13.75	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			13.08030		13.08030		13.11560	13.11560		13.78	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	22.42860		0.02243		26.25200	0.02625	22.429	18.64	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.10610		13.10610		13.14150	13.14150		13.93	6,933,126.90	529	154,198.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	26.75810		0.02676		23.56640	0.02357	26.758	13.37	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	92.82590		0.09283		84.29200	0.08429	92.826	13.39	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	466.14960		0.46615		445.62620	0.44563	466.150	14.85	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	92.94680		0.09295		103.29700	0.10330	92.947	16.04	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	49.70900		0.04971		56.39820	0.05640	49.709	17.56	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	11.00450		0.01100		12.94450	0.01294	11.005	21.43	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.33710		13.33710		13.37240	13.37240		14.36	0.00	0	11,173.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	179.43680		0.17944		170.51420	0.17051	179.437	12.91	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	257.37990		0.25738		246.47800	0.24648	257.380	13.36	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	148.84440		0.14884		158.73540	0.15874	148.844	18.37	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.56700		13.56700		13.60180	13.60180		14.75	0.00	0	10,175.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	349.65710		0.34966		335.19520	0.33520	349.657	13.45	0.00	0	6,291.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	863.17640		0.86318		843.37290	0.84337	863.176	15.60	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	172.60220		0.17260		176.84070	0.17684	172.602	21.85	0.00	0	6,291.00
€ / R	On 14/03/2016	Foreign Exchange Future			13.82740		13.82740		13.86280	13.86280		15.08	0.00	0	1,100.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.35380		14.35380		14.38770	14.38770		15.66	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/05/2015	Index Future			548.87200		548.87200		548.60200	548.60200			0.00	0	0.00
AL37	On 07/05/2015	Index Future			455.04900		455.04900		455.24700	455.24700			0.00	0	122.00
AL37	On 06/08/2015	Index Future			462.18400		462.18400		462.38800	462.38800			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			540.23800		540.23800		540.34200	540.34200			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			548.70900		548.70900		548.81800	548.81800			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			493.07300		493.07300		493.04600	493.04600			0.00	0	573.00
ALBI	On 06/08/2015	Index Future			500.80400		500.80400		500.78000	500.78000			0.00	0	10.00
ALBI	On 05/11/2015	Index Future			509.11600		509.11600		509.09600	509.09600			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.41610		9.41610		9.40680	9.40680		14.23	0.00	0	15,065.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	5.15290		0.00515		5.36020	0.00536	5.153	15.57	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	13.89300		0.01389		14.49280	0.01449	13.893	14.74	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	53.57250		0.05357		55.80090	0.05580	53.573	14.06	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	358.31870		0.35832		352.70490	0.35270	358.319	14.12	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	167.44730		0.16745		165.61380	0.16561	167.447	14.52	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	117.55270		0.11755		116.91470	0.11691	117.553	14.95	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.51970		9.51970		9.51000	9.51000		14.22	0.00	0	1,290.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.62470		9.62470		9.61480	9.61480		14.15	0.00	0	30.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.74530		9.74530		9.73510	9.73510		14.07	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.93290		9.93290		10.00790	10.00790		13.65	0.00	0	4,071.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			10.07950		10.07950		10.15540	10.15540		13.67	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.80370		12.80370		12.82410	12.82410		14.52	0.00	0	7,458.00
CHF / R	On 14/09/2015	Foreign Exchange Future			13.06690		13.06690		13.08750	13.08750		15.29	0.00	0	1,572.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.95830		1.95830		1.95960	1.95960		14.96	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.97380		1.97380		1.97510	1.97510		15.05	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.75970		1.75970		1.76390	1.76390		13.40	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.79350		1.79350		1.79770	1.79770		14.24	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 07/05/2015	Bond Future			124.73944		124.73944		124.76115	124.76115			0.00	0	0.00
EL28	On 06/08/2015	Bond Future			126.72783		126.72783		126.75089	126.75089			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		9.51248	83.85429		9.52351	83.77210			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future		9.59933	85.18400		9.61064	85.10104			0.00	0	0.00
ES33	On 05/11/2015	Bond Future		9.67805	82.79644		9.68962	82.71278			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		489.37200	489.37200		489.36400	489.36400			39,149,760.00	8	497.00
GOVI	On 06/08/2015	GOVI		497.04500	497.04500		497.04000	497.04000			0.00	0	29.00
GOVI	On 05/11/2015	GOVI		505.29500	505.29500		505.29400	505.29400			0.00	0	0.00
I2025	On 07/05/2015	Bond Future		120.47241	120.47241		120.49477	120.49477			0.00	0	16.00
I2025	On 06/08/2015	Bond Future		121.22767	121.22767		121.25139	121.25139			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		131.05566	131.05566		131.55484	131.55484			83,351,399.76	636	3,293.00
I2038	On 06/08/2015	Bond Future		131.83390	131.83390		132.34227	132.34227			0.00	0	33.00
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		130.64880	130.64880		130.08763	130.08763			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future		132.73144	132.73144		132.16248	132.16248			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		141.17458	141.17458		140.15818	140.15818			69,034,369.62	489	3,242.00
I2050	On 06/08/2015	Bond Future		141.96658	141.96658		140.93478	140.93478			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		229.70500	229.70500		229.50400	229.50400			0.00	0	996.00
IGOV	On 06/08/2015	Index Future		233.32500	233.32500		233.12300	233.12300			0.00	0	98.00
IGOV	On 05/11/2015	Index Future		237.21600	237.21600		237.01300	237.01300			0.00	0	0.00
ILBI	On 07/05/2015	Index Future		621.98100	621.98100		621.45900	621.45900			0.00	0	0.00
ILBI	On 06/08/2015	Index Future		632.03300	632.03300		631.50600	631.50600			0.00	0	159.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future		6.14000	93.86000		6.13000	93.87000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.23000	93.77000		6.22000	93.78000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future		6.27000	93.73000		6.25000	93.75000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future		6.39000	93.61000		6.37000	93.63000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.43000	93.57000		6.41000	93.59000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/10/2015		Jibar Tradeable Future	6.57000	93.43000		6.55000	93.45000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.73000	93.27000		6.69000	93.31000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.95000	93.05000		6.90000	93.10000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.16000	92.84000		7.09000	92.91000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.33000	92.67000		7.25000	92.75000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.47000	92.53000		7.38000	92.62000			0.00	0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.60000	92.40000		7.51000	92.49000			0.00	0	0.00
KES / R	On 12/06/2015		Foreign Exchange Future	0.12880	0.12880		0.12880	0.12880			0.00	0	10.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.12830	0.12830		0.12860	0.12860			0.00	0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12800	0.12800		0.12730	0.12730			0.00	0	1,870.00
NGN / R	On 12/06/2015		Foreign Exchange Future	0.06010	0.06010		0.06020	0.06020			0.00	0	50,100.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.05800	0.05800		0.05840	0.05840			0.00	0	0.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05640	0.05640		0.05690	0.05690			0.00	0	112,380.00
NZ\$ / R	On 12/06/2015		Foreign Exchange Future	9.34400	9.34400		9.31560	9.31560		10.82	0.00	0	0.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	9.41090	9.41090		9.38160	9.38160		12.24	0.00	0	500.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	9.48010	9.48010		9.45070	9.45070		13.13	0.00	0	0.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.07460	1.07460		1.07590	1.07590			0.00	0	210.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.07620	1.07620		1.07750	1.07750			0.00	0	50.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.07820	1.07820		1.07950	1.07950			0.00	0	0.00
R186	On 07/05/2015		Bond Future	7.96273	123.07216		7.96343	123.06626		8.37	20,922,267.20	170	37,256.00
R186	On 07/05/2015	7.40	Put	4,888.74000	4.88874	4,896.82000	4.89682	4,888.740	8.24	0.00	0	4,229.00	
R186	On 07/05/2015	7.45	Put	4,451.38000	4.45138	4,460.63000	4.46063	4,451.380	8.26	0.00	0	4,229.00	
R186	On 07/05/2015	7.50	Put	4,020.68000	4.02068	4,031.50000	4.03150	4,020.680	8.28	0.00	0	4,229.00	
R186	On 07/05/2015	7.80	Put	1,730.00000	1.73000	1,756.27000	1.75627	1,730.000	8.40	0.00	0	300.00	
R186	On 07/05/2015	8.00	Put	726.73000	0.72673	755.99000	0.75599	726.730	8.52	0.00	0	4,229.00	
R186	On 07/05/2015	8.05	Put	558.28000	0.55828	586.02000	0.58602	558.280	8.55	0.00	0	4,229.00	
R186	On 07/05/2015	8.10	Put	420.34000	0.42034	445.80000	0.44580	420.340	8.58	0.00	0	4,229.00	
R186	On 06/08/2015		Bond Future	8.02092	119.72689		8.02155	119.72168		8.49	110,148,738.80	920	2,110.00
R186	On 06/08/2015	7.75	Call	1,264.57000	1.26457	1,272.26000	1.27226	1,264.570	8.49	0.00	0	1,000.00	
R186	On 06/08/2015	8.90	Put	294.76000	0.29476	300.22000	0.30022	294.760	8.97	0.00	0	5,350.00	
R186	On 05/11/2015		Bond Future	8.06641	121.69552		8.06695	121.69114		8.24	0.00	0	0.00
R186	On 05/11/2015	9.00	Put	684.80000	0.68480	690.34000	0.69034	684.800	8.71	0.00	0	2,600.00	
R186	On 04/02/2016		Bond Future	8.10201	118.52166		8.10241	118.51849		8.30	0.00	0	5,512.00
R186	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/05/2015		Bond Future	291.88911	291.88911		291.94384	291.94384			0.00	0	1,046.00
R197	On 06/08/2015		Bond Future	290.49341	290.49341		290.55145	290.55145			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



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 07/05/2015	Bond Future			241.92259		241.92259		241.96748	241.96748			2,903,071.08	12	53,342.00
R202	On 06/08/2015	Bond Future			242.56640		242.56640		242.61360	242.61360			0.00	0	120.00
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			7.74782		101.53235		7.73339	101.61575		6.61	101,532,350.00	1,000	14,264.00
R2023	On 06/08/2015	Bond Future			7.80789		103.14231		7.79268	103.22776		6.42	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	46.51000		0.04651		45.12000	0.04512	46.510	6.80	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			7.06442		103.80367		7.07059	103.79034		2.16	1,972,269.73	19	7,691.00
R203	On 07/05/2015	Bond Future	7.84	Put	0.05000		0.00005		0.09000	0.00009	0.050	2.30	0.00	0	5,000.00
R203	On 06/08/2015	Bond Future			7.15268		105.44971		7.15931	105.43685		2.01	2,003,544.49	19	252.00
R203	On 06/08/2015	Bond Future	7.84	Put	84.47000		0.08447		87.49000	0.08749	84.470	2.13	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.21308		103.01648		7.22023	103.00417		1.85	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.37319		99.08720		8.36888	99.12251			396,348.80	4	7,020.00
R2030	On 06/08/2015	Bond Future			8.43614		96.65020		8.43160	96.68679			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			8.47736		98.90977		8.47804	98.90382			0.00	0	126.00
R2032	On 06/08/2015	Bond Future			8.53704		100.47823		8.53766	100.47288			0.00	0	0.00
R2032	On 05/11/2015	Bond Future			8.58697		97.97432		8.58753	97.96955			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			8.58244		101.54375		8.59318	101.43950			0.00	0	32,001.00
R2037	On 06/08/2015	Bond Future			8.64206		98.89524		8.65305	98.78998			0.00	0	1,954.00
R2037	On 05/11/2015	Bond Future			8.68839		100.52197		8.69961	100.41566			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			7.29840		105.30033		7.30449	105.28104		3.24	2,948,409.24	28	12,510.00
R204	On 06/08/2015	Bond Future			7.38075		102.93436		7.38712	102.91550		3.23	2,882,162.08	28	321.00
R204	On 06/08/2015	Bond Future	8.41	Put	45.58000		0.04558		47.66000	0.04766	45.580	3.44	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.43812		104.62682		7.44481	104.60835		3.07	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			8.65189		103.45284		8.65758	103.39234			0.00	0	9,526.00
R2044	On 06/08/2015	Bond Future			8.70896		100.70929		8.71474	100.64859			65,461,038.50	650	650.00
R2044	On 05/11/2015	Bond Future			8.75348		102.36590		8.75935	102.30485			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			8.62571		103.06430		8.63133	103.00253			0.00	0	34,224.00
R2048	On 06/08/2015	Bond Future			8.67740		104.69855		8.68310	104.63661			47,114,347.50	450	1,995.00
R2048	On 05/11/2015	Bond Future			8.72253		101.98889		8.72832	101.92658			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 07/05/2015	Bond Future			7.44692		101.56222		7.43264	101.61755		4.26	625,217,026.32	6,156	40,822.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,145.49000		1.14549	1,199.99000	1.19999		1,145.490	4.42	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.52337		99.53029	7.50793	99.58717			4.25	2,090,136.09	21	121.00
R207	On 06/08/2015	Bond Future	7.46	Call	815.26000		0.81526	846.28000	0.84628		815.260	4.31	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.57392		101.16704	7.55722	101.22557			4.07	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	989.30000		0.98930	1,018.37000	1.01837		989.300	4.11	0.00	0	53.00
R207	On 04/02/2016	Bond Future			7.60839		99.29164	7.59013	99.35229			3.95	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	908.25000		0.90825	933.84000	0.93384		908.250	3.96	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			7.54384		97.04625	7.52438	97.13538			5.36	0.00	0	56,504.00
R208	On 06/08/2015	Bond Future			7.60825		98.58514	7.58757	98.67635			5.21	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	36.49000		0.03649	34.65000	0.03465		36.490	5.52	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.65604		96.80559	7.63405	96.89899			5.15	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	386.51000		0.38651	372.52000	0.37252		386.510	5.45	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			8.52596		78.67910	8.53661	78.59364			13.38	235,014,471.70	2,987	24,830.00
R209	On 07/05/2015	Bond Future	8.30	Put	2,104.25000		2.10425	2,191.47000	2.19147		2,104.250	13.43	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.57876		79.92673	8.58964	79.84039			13.14	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	105.57000		0.10557	111.86000	0.11186		105.570	13.84	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.62283		78.09245	8.63393	78.00522			13.41	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			178.19465		178.19465	178.22774	178.22774				0.00	0	833.00
R210	On 06/08/2015	Bond Future			181.03498		181.03498	181.07016	181.07016				0.00	0	18.00
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			131.62825		131.62825	131.31373	131.31373				0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			132.10906		132.10906	131.79064	131.79064				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			139.30676		139.30676	138.73217	138.73217				0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			139.75215		139.75215	139.16950	139.16950				0.00	0	7.00
R212	On 31/01/2022	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
R213	On 07/05/2015	Bond Future	8.42182		89.07360		8.42247	89.06847		11.40	3,562,944.00	40	16,799.00
R213	On 06/08/2015	Bond Future	8.47866		90.48605		8.47925	90.48146		11.16	232,549,148.50	2,570	2,973.00
R213	On 05/11/2015	Bond Future	8.52809		88.42881		8.52862	88.42474		11.36	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	8.57047		79.88637		8.57607	79.83868		14.21	0.00	0	15,271.00
R214	On 06/08/2015	Bond Future	8.62088		81.15314		8.62657	81.10519		13.95	85,210,797.00	1,050	6,842.00
R214	On 05/11/2015	Bond Future	8.66477		79.19569		8.67054	79.14750		14.25	0.00	0	0.00
R214	On 04/02/2016	Bond Future	8.70369		80.57897		8.70950	80.53086		13.92	0.00	0	4,320.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future	21,259.14000	21,259.14000			21,296.55000	21,296.55000			0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.48430	4.48430			4.45230	4.45230		14.82	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.44290	4.44290			4.41250	4.41250		13.37	0.00	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.61960	1.61960			1.60080	1.60080			0.00	0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.57180	1.57180			1.55470	1.55470			0.00	0	0.00

**Total for Derivatives :** **2,197,137,099.81**      **54,929**      **4,014,213.00**

**i-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000		100.45908			100.44175			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.65500		104.56091		6.67000	104.54113			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.62863			100.60866			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.75000		102.50794		8.75500	102.46763			3,500,000,000,000.00	400,000,000	200,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.18678			100.16743			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.00000		102.45560		8.98000	102.52323			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		107.42000		10.00000	107.39200			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		101.26175			101.23979			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		101.34677			101.32459			0.00	100,000,000	100,000,000.00
AB013	On 21/11/2018	Spot Bond	9.33500		100.41633		9.34000	100.37639			0.00	0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		11.04439		100.00000	11.01673			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB015U	On 13/11/2024	Spot Bond	10.84000	104.62368		10.84000	104.59317			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000	10.29727		100.00000	10.27620			0.00	0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.24933			100.22825			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.64500	102.72864		8.65000	102.69534			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	108.52400		10.00000	108.49500			0.00	0	0.00
ABCPi3	On 07/12/2023	Spot Bond	2.10000	278.00333		2.10000	278.00409			378,000,000,000.00	180,000,000	90,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.16287			101.14432			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	101.02522			101.00510			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.82544			100.80438			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.84589			100.82429			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	98.36583			98.34754			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	99.88303			99.86458			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	99.79367			99.77513			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.84000	173.69416		1.84000	173.69591			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.29154		2.76000	164.28906			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.94260		2.17000	174.94275			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	184.52760		1.82000	184.52956			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.04125	80.73344		8.04625	80.70598			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.04125	80.73344		8.04625	80.70598			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	98.83000			98.82000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.70010			100.67904			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	97.49000			97.47000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	96.57000			96.54000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN44	On 14/12/2015	Spot Bond		0.00000	96.01000			95.99000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	94.62000			94.62000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	93.98000			93.98000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.33384			100.31569			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.22270			100.20386			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	93.60000			93.57000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	92.89000			92.84000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	92.61000			92.56000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	92.32000			92.58000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.55183			100.53346			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.94500	103.90311		6.96000	103.87785			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.17289			100.15267			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	90.98000			90.93000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	90.44000			90.39000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.46000	110.48166		2.46000	110.48085			356,700,000,000.00	145,000,000	72,500,000.00
ABN62	On 31/03/2028	Spot Bond		2.25000	163.73094		2.25000	163.73078			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.15000	221.51233		2.15000	221.51264			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	88.63000			88.56000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.34500	92.40460		9.33000	92.45926			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	101.16000			101.07000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	69.34000			69.47000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN72	On 17/03/2018	Spot Bond	0.00000		104.52673			104.47655			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		96.72000			96.63000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		106.35000			106.35000			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		109.56682		9.63000	109.53852			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.30000			100.10000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.35500		111.57514		9.35500	111.54712			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.70500		91.52085		8.68500	91.58575			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		101.60000			101.33000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		110.12000			110.79000			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	9.45000		110.87539		9.45000	110.84728			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		90.66000			90.61000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.96720			100.94574			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		99.86675			99.84474			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.19500		105.27197		8.20000	105.23598			0.00	0	1,414,700,000.00
ABS11	On 09/04/2021	Spot Bond	8.71000		103.67169		8.69000	103.74100			8,710,000,000,000.00	1,000,000,000	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.81500		99.86947		6.83000	99.85052			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.82000		100.72449		8.80500	100.76034			105,840,000,000,000.00	12,000,000,000	3,617,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS7	On 11/09/2026	Spot Bond	9.55000	95.89646		9.55000	95.87215			27,886,000,000,000.00	2,920,000,000	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.46000	102.58112		7.46000	102.56070			0.00	0	1,500,000,000.00
ABSI2	On 07/12/2023	Spot Bond	1.91000	281.73303		1.91000	281.73525			114,600,000,000.00	60,000,000	30,000,000.00
ABSI3	On 31/01/2017	Spot Bond	1.54000	130.01838		1.69000	129.68504			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	1.88000	134.67647		1.95000	134.09920			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00649		100.00000	0.00647			1,482,606,971,300,000.00	14,826,069,713	14,826,069,713.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	86.72975		100.00000	86.52945			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.10500	102.26942		11.12000	102.23379			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	101.74870			101.72034			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	9.35099		100.00000	9.32834			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	101.79154			101.76249			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	102.39903			102.36015			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	55.73627		100.00000	55.60125			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	101.70585			101.67819			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	69.43139		11.00000	69.41154			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	35.67121		100.00000	35.58480			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	100.83716			100.81398			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.91551			100.89007			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.80220			100.78003			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.82583			100.80297			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.83622			100.81307			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL082		On 30/07/2017	Spot Bond	0.00000	101.96352			101.94183			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	101.96352			101.94183			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	101.97452			101.95268			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	101.97452			101.95268			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	101.95253			101.93097			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	95.52170			95.50304			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	108.52400		10.00000	108.49500			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.64166			100.62043			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.81169			100.78924			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.83507			100.81194			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.84445			100.82105			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.82558			100.80272			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.78332			100.76169			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.22000	103.86962		9.20500	103.90119			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	99.91453			99.89303			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.53332			100.51175			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	89.66958			89.64953			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	184.70854			184.07145			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	184.72655			184.08884			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.80212			100.77995			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.75207			101.73009			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	101.17969			101.15776			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL138		On 20/09/2021	Spot Bond	0.00000	101.75140		101.72945			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	101.94535		101.92322			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	102.35529		102.33450			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	108.52400	10.00000	108.49500			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	101.06456		101.04177			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	101.85554		101.83575			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.80497		100.78272			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	101.73568		101.71499			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.78817		100.76641			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.75504		100.73423			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.95341	10.23000	100.92604			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.73789		100.71757			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	117.06141		117.13880			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.41000	104.65759	9.41500	104.61413			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.78526		100.76358			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.13028	1.75000	117.13172			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.72841		100.70837			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.76144		100.74083			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.78479		100.76350			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.73807		100.71813			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.87297		100.85328			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.51590		100.49275			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	102.21576		102.19569			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.72965		100.70996			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL184		On 20/09/2017	Spot Bond	0.00000	101.68343			101.66351			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.78012			100.75897			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.76863			100.74743			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.80865			100.78629			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.82093			100.79821			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.94310			100.92470			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	101.15220			101.13363			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.82385			100.80105			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.82385			100.80105			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.85939			100.83593			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.76611			100.74537			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.87033			100.84619			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	102.51927			102.49827			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.85939			100.83593			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	97.64227			97.62296			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.83992			100.81666			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.82212			100.79974			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	136.22485			135.77470			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	137.20006			136.74651			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.71937			100.69997			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.71281			100.69360			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	101.23399			101.21392			0.00	200,000,000	100,000,000.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.73059			100.71087			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL213	On 20/06/2018	Spot Bond	0.00000		97.78247			97.76073			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000		100.76144			100.74083			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000		100.72029			100.70087			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		100.71937			100.69997			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.79363			100.77171			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		101.06617			101.04290			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		99.87095			99.84925			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		99.87526			99.85423			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		101.34141			101.31772			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000		102.97338			102.95329			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		24.68351	100.00000		24.62170			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		14.00476	100.00000		13.97084			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		101.21671			101.19676			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		101.33858						0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		101.41975						0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.08120			100.01234			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.08928			100.01849			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.10005			100.02669			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.07825			100.06014			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.98000		98.79677	7.98500		98.77104			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.10047			100.07679			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.11666			100.08892			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.93000		99.78716	8.93500		99.74744			0.00	0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.45000		112.15334	9.45000		112.12489			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR03	On 09/03/2016	Spot Bond	7.15000	104.43319		7.15000	104.41325			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.08500	104.72136		9.07000	104.78790			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.53916		100.00000	11.51348			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.81000	105.49496		9.81000	105.46705			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.50000	167.53788		2.50000	167.53652			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	101.04453			101.02419			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.94947			100.93061			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.62608			100.60540			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.67302			100.65071			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.71137			100.69372			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	101.49409			101.46621			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.67271			100.65472			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	100.75503			100.73423			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.77975			100.75330			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	101.40158			101.38589			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	93.45000			93.45000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	101.14646			101.13080			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN020	On 09/06/2017	Spot Bond	0.00000		113.23089			113.23042			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.40000		240.78431		2.40000	240.78302			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		113.56899			113.57689			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		113.51886			112.60845			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		99.36445			99.34237			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		110.34544			110.26434			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		91.20668			91.15849			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000		101.61313			101.59104			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.41500		213.44349		2.41500	213.44225			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		100.87230			100.85407			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		100.63569			100.61603			0.00	0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000		100.22415			100.20518			0.00	0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000		100.16898			100.14926			0.00	0	0.00
ASN058	On 22/04/2020	Spot Bond	100.00000		1.55287		100.00000	100.00000			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		34.73645		100.00000	34.65915			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		17.25399		100.00000	17.21219			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		17.35350		100.00000	17.31146			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		16.90571		100.00000	16.86476			0.00	0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		29.39807		100.00000	29.30315			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN49U	On 19/09/2016	Spot Bond	100.00000		41.11946		100.00000	41.01985			0.00	0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		16.98612		100.00000	16.94497			0.00	0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		28.09967		100.00000	28.02140			0.00	0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		39.28675		100.00000	39.17732			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.86146			100.84199			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.66316			100.64539			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.52113			100.50108			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.98000		102.98381		8.98500	102.94435			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.77512			100.75635			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.07258			100.05418			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		101.14096			101.12045			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		101.29752			101.27637			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.28000		104.86188		9.26000	104.92254			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.93500		102.69361		6.95000	102.66804			138,700,000,000.00	20,000,000	10,000,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		52.34250		100.00000	52.21431			0.00	0	0.00
BAW21	On 24/03/2022	Spot Bond	9.53000		99.59728		9.51000	99.67109			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		102.94260			102.92150			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.79500		103.05223		8.80000	103.01705			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.89225		101.71554		10.89225	101.68560			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.88540		100.90757		10.88540	100.87788			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.91289		100.90625		10.91289	100.87649			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.71526			100.68644			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.93880		100.89599		10.93880	100.86616			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA08	On 31/12/2017	Spot Bond		11.81710	100.67988		11.81710	100.64776			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.73141			100.70191			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.73141			100.70191			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.73148			100.70198			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.14225	100.64184		11.14225	100.61154			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.05971	100.97248		11.05971	100.94230			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.88540	100.90757		10.88540	100.87788			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.02379	101.08384		11.02379	101.05373			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.23344	100.78991		10.23344	100.76201			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.69595			100.66794			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.65248			100.65248			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.65248			100.65248			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		8.43729	103.03117		8.43729	103.03117			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.57000	99.80875		11.57500	99.76798			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.63429			100.63429			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.49500	98.00371		11.50000	97.96287			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	100.63477			100.60933			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	100.60671		9.28000	100.58136			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.67004			100.64339			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.28000	100.49791		11.28500	100.45631			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.65104			100.62519			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.66688			100.64036			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.66688			100.64036			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	100.64343			100.61790			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.68275			100.65527			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	100.68275			100.65527			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.64470			100.61912			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.66054			100.63402			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.68285			100.65537			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.53792			100.51656			0.00	0	0.00
BAYA48	On 31/03/2016	Spot Bond		0.00000	100.55571			100.53388			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.89225	101.89908		13.89225	101.86097			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.21071	101.21251		15.21071	101.17112			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.10785	101.00552		14.10785	101.00552			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.87148			100.83631			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.87148			100.83631			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.87148			100.83631			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.90275			100.86625			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.76161			100.73109			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	31.04276		100.00000	30.98387			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.82294		100.00000	19.77439			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	18.04110		100.00000	17.99691			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.13648		100.00000	11.10920			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.15639		100.00000	11.12936			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.46454		100.00000	13.43156			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.66679		100.00000	11.63822			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00815			100.03558			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.31620			100.29887			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.33452			100.31611			0.00	0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000		100.13141			100.11033			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.40806		100.00000	8.38769			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.40806		100.00000	8.38769			0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		99.72678		100.00000	100.00000			0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		93.11224		100.00000	92.87532			0.00	0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		89.68059		100.00000	89.46078			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.81000		181.92417		1.81000	181.92606			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.97000		162.47147		7.97000	162.43668			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.97000		162.79667		7.97000	162.76182			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.35500		98.28962		8.35500	98.26764			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	7.88000		98.57461		7.88500	98.54120			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.71932			100.74714			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.01185			100.03801			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.60169			100.62869			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.01714			100.04149			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.02120			100.04415			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.03227			100.05130			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22YU	On 21/07/2016	Spot Bond	100.00000		33.00994		100.00000	32.92910			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		101.75495			101.73489			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		101.78941			101.76893			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		101.80089			101.78028			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		101.93871			101.91643			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		102.12244			102.09793			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		25.82731		100.00000	25.76336			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		25.82731		100.00000	25.76336			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.84230			100.82134			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.85814			100.83677			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.29500		101.80882		8.30000	101.77768			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.90566			100.88306			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.98995			100.96516			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		23.10812		100.00000	23.05214			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		23.10812		100.00000	23.05214			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		102.74388			102.71761			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.97000		104.18094		10.95500	104.20308			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		102.04508			102.01856			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond	10.86000		99.18763		10.84500	99.21270			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		101.63479			101.61384			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		68.38077		100.00000	68.25104			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID04	On 23/11/2017	Spot Bond	0.00000	101.10869			101.08848			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.15884			100.13945			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.59000	103.69107		8.59500	103.64973			37,796,000,000,000.00	4,400,000,000	2,200,000,000.00
BIDC44	On 08/05/2015	Spot Bond	0.00000	99.75646			99.73907			0.00	0	0.00
BIDC45	On 15/07/2015	Spot Bond	0.00000	98.56997			98.55253			0.00	0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000	100.16240			100.14594			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	101.10161			101.08355			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	101.27306			101.25211			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	101.08982			101.07203			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	101.14351			101.12482			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	101.24109			101.22073			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	101.64671			101.61940			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	102.31583			102.27721			0.00	0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000	100.79055			100.77259			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	88.28427		100.00000	88.07506			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	99.91038			99.88775			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	99.90780			99.88450			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	96.57853			96.55942			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	95.95954			95.94066			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	93.58974		100.00000	93.35038			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	98.46234			98.44381			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.98253			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond	0.00000	99.79049			99.77303			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC028	On 18/05/2015	Spot Bond	0.00000		99.58109			99.56363			0.00	0	0.00
BTC029	On 21/05/2015	Spot Bond	0.00000		99.52900			99.51155			0.00	0	0.00
BTC030	On 26/05/2015	Spot Bond	0.00000		99.16157			99.14411			0.00	0	0.00
BTC031	On 25/05/2015	Spot Bond	0.00000		99.46005			99.44263			0.00	0	0.00
BTC032	On 28/05/2015	Spot Bond	0.00000		99.40688			99.38944			0.00	0	0.00
BTC034	On 12/06/2015	Spot Bond	0.00000		99.14372			99.12625			0.00	0	0.00
BTC035	On 07/07/2015	Spot Bond	0.00000		98.70345			98.68593			0.00	0	0.00
BTC036	On 12/05/2015	Spot Bond	0.00000		99.10868			99.05917			0.00	0	0.00
BTC037	On 06/07/2015	Spot Bond	0.00000		98.72172			98.70421			0.00	0	0.00
BTC038	On 15/07/2015	Spot Bond	0.00000		98.56409			98.54658			0.00	0	0.00
BTC039	On 21/07/2015	Spot Bond	0.00000		98.45860			98.44109			0.00	0	0.00
BTC040	On 27/07/2015	Spot Bond	100.00000		79.52070		100.00000	80.39648			0.00	0	0.00
BTC041	On 28/07/2015	Spot Bond	100.00000		79.34783		100.00000	80.39648			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		38.14141		100.00000	38.04800			0.00	0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000		100.61498			100.59397			0.00	0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000		100.63756			100.61574			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.78715			100.76746			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		101.39344			101.37123			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.49500		106.08237		9.50000	106.04794			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		104.31816			104.29469			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.04500		106.32838		9.05000	106.29750			180,900,000,000.00	20,000,000	10,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.48000		98.36250		12.48500	98.31699			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		99.38124			99.35200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL14	On 01/02/2019	Spot Bond	12.78000	98.97813	12.78500	98.92997					0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	101.43319		101.41126					0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.34500	104.25651	9.35000	104.22098					0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	98.40566		98.37645					0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.78000	96.20377	12.78500	96.15517					0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	102.11267		102.09334					0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	94.61108		94.58225					0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	101.41595		101.39497					0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.33000	96.91676	10.31000	96.96344				25,825,000,000,000.00	2,500,000,000	2,000,000,000.00	
CCT01	On 23/06/2023	Spot Bond	9.82000	119.38141	9.82000	119.34997					0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.10000	113.11749	10.10000	113.08687				40,400,000,000,000.00	4,000,000,000	1,000,000,000.00	
CCT03	On 15/03/2025	Spot Bond	9.80000	109.68133	9.80000	109.65282					0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	101.44055		101.40960					0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.69500	101.16625	11.70000	101.13071					0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.81465		100.78645					0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	103.88632		103.85733					0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.52380	10.00000	108.49550					0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.42794		100.44736					0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.83819		100.81276					0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	99.99970		99.97453					0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.08383		100.04203					0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	101.29163		101.26756					0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.58636		100.56296					0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.60866		100.58430					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG05	On 30/06/2019	Spot Bond	0.00000		100.63459			100.60914			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		102.33749			102.29961			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		102.31356			102.27606			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		102.44004			102.40050			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.80223			100.78006			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		101.31936			101.30034			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		103.12660	10.11000		103.09850			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.36268			100.34262			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		121.17783	2.76000		121.17593			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		121.07696	3.14000		121.07389			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		101.21559	8.25000		101.19336			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.58000		124.32495	2.65000		123.82352			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		120.56990	2.40000		120.56934			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		101.11710			101.08583			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.40000		100.32364	8.40000		100.30108			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.08363			100.06418			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.08480			100.01504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN221	On 20/10/2016	Spot Bond	8.45000	100.36016		8.45000	100.33746			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.45000	100.36016		8.45000	100.33746			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.50000	103.49410		8.50000	103.47043			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.82113			100.79841			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.90235			100.87729			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.52400		10.00000	108.49500			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.52400		10.00000	108.49500			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	101.40551			101.38448			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	101.30842			101.28651			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.50049		9.35000	101.47487			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.50049		9.35000	101.47487			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	101.43072			101.41070			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	101.09340			101.07298			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	101.51971			101.49980			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	101.51971			101.49980			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	101.51971			101.49980			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.00857			100.98791			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.21000	102.16727		9.21500	102.12597			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.60944			100.58884			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.92980			100.90395			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	101.06853			101.04862			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	101.06401			101.04425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN274		On 20/06/2017	Spot Bond	0.00000	101.12171			101.10084			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	101.26521			101.24440			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	101.44905			101.42430			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	101.27708			101.25642			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	101.50398			101.48343			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	101.88210			101.86148			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.72949			100.71058			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.62688			100.60817			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.72871			100.70906			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	101.93186			101.91035			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	101.59255			101.57117			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.91845			100.89455			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.72390			100.69982			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	102.78364			102.76182			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	108.52400		10.00000	108.49500			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.45615			100.43234			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.71609			100.69228			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.51304			100.48912			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.87498			100.85071			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.48035			100.45654			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.61703			100.59335			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.60538			100.58247			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	140.13823			140.13823			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN302		On 20/12/2017	Spot Bond	0.00000	102.03370		102.01049			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	140.14139		140.14139			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	139.59813		139.59813			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	139.98089		139.98089			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	137.39240		137.39240			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	138.27896		138.27896			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	101.61030		101.58631			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.62500	98.69003	10.61000	98.73569			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.14500	95.35753	11.13000	95.40410			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.57884		100.55702			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.87056		100.84678			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	101.57394		101.55050			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.97779			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	99.85364		99.82945			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	99.85728	8.80500	99.83352			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.76611		100.74537			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	101.92859		101.90827			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	134.83434		134.83434			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.81465		100.79249			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.86870		100.84497			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.84009		100.81683			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	101.16049		101.12797			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	82.29388		82.24160			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.91564		100.89020			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN335	On 30/06/2017	Spot Bond		0.00000	100.57884			100.55702			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	121.56792			121.56792			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	121.76101			121.76101			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	99.90905			99.88645			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	101.00524			100.97753			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.58216			100.56019			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	101.15344			101.12113			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.95313			100.92660			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.73602			100.71576			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.84262			100.81965			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	99.90993			99.88754			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	101.59033			101.56867			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.56556			100.54426			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	99.92123			99.90141			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	101.13939			101.11822			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	99.86512			99.84283			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.97792			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.69877			100.67997			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		9.80500	105.34242		9.79000	105.40542			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.77900			100.75749			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	104.46403			104.43662			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		11.94500	106.78673		11.93000	106.83717			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN366	On 06/08/2023	Spot Bond	0.00000	102.12307			102.09517			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.97500	106.50881		11.96000	106.55423			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000	108.08805		10.02000	108.05887			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	102.12307			102.09517			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	99.90621			99.88290			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	103.24414			103.21820			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.76715			100.74599			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.78322			100.76160			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.78337			100.76174			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.60339			100.58056			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.33000	103.37681		9.31000	103.44194			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.71626			100.68801			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.84542			100.82236			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000	100.86898		10.57000	100.84076			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	101.02364		11.00000	100.99425			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.01027			100.03700			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.85939			100.83593			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.03813			100.01900			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.73500	102.80012		11.72000	102.85344			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.94123			100.91539			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.78311			100.76149			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	99.90622			99.88266			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.83529			100.81217			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN390	On 01/10/2016	Spot Bond	0.00000		100.48728			100.46716			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.72181			100.70196			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.72871			100.70906			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		90.52646			90.52646			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000		100.77079			100.74989			0.00	0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000		101.02086			101.00074			0.00	0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000		100.86003			100.83724			0.00	0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000		100.72888			100.69958			0.00	1,900,000,000	1,000,000,000.00
CLN398	On 14/11/2022	Spot Bond	0.00000		100.15816			100.13593			0.00	0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000		100.15721			100.13511			0.00	0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000		100.06625		100.00000	0.92922			0.00	0	15,000,000,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000		41.49212		7.01000	41.48444			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		172.47842			172.05508			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	8.35500		147.40245		8.35500	147.36940			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.97000		162.47147		7.97000	162.43668			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.97000		162.79667		7.97000	162.76182			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		96.57293			96.55379			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		96.54363			96.52432			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.32388			100.30207			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.32388			100.30207			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.83055			100.80756			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.77764			100.75618			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.78809			100.76633			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.31701			100.29591			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.78012			100.75897			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.97779			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.71094			100.69179			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.76444			100.74337			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.75971			100.73877			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	100.76439			100.74331			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	101.38841			101.36430			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	100.21411			100.19171			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.58000	104.01142		8.58000	103.98748			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.69500	104.26149		8.70000	104.22364		14,433,700,000,000.00	1,660,000,000	830,000,000.00	
COJ05	On 05/06/2023	Spot Bond		9.97000	116.90682		9.95000	116.99408			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		7.39500	106.07860		7.41000	106.04817			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.54000	106.42618		9.52000	106.49125			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond		9.58500	107.34710		9.57000	107.41163			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.95500	95.94705		9.94000	96.00026			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.70000	97.11145		10.70000	97.08379		42,800,000,000,000.00	4,000,000,000	1,000,000,000.00	
COT03	On 05/06/2028	Spot Bond		10.70000	94.98105		10.70000	94.95387			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	101.21193			101.19058			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	99.94260			99.92422			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond		100.00000	10.11365		100.00000	10.08915			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond		0.00000	101.19975			101.17935			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond		0.00000	100.67791			100.65755			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL023	On 23/04/2015	Spot Bond		0.00000	100.00000		0.00000	103.46490			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond		0.00000	101.17925			101.15866			0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond		0.00000	101.12745			101.10984			0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond		0.00000	101.24493			101.22548			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond		100.00000	10.16835		100.00000	10.14371			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond		100.00000	12.29338		100.00000	12.26360			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		11.30500	101.78649		11.28500	101.85885			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	14.48459		100.00000	14.44950			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond		100.00000	6.13157		100.00000	6.11671			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond		100.00000	15.23083		100.00000	15.19394			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	99.96690			99.94936			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		8.07000	97.85474		8.07500	97.82303			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond		0.00000	101.20103			101.18229			0.00	0	0.00
DENG56	On 25/02/2016	Spot Bond		0.00000	101.12081			101.10179			0.00	0	0.00
DENG57	On 03/03/2016	Spot Bond		0.00000	101.00584			100.98687			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond		100.00000	66.49813		100.00000	66.33162			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.96730			100.94677			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond		0.00000	100.33798			100.31676			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond		0.00000	101.56204			101.54226			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond		0.00000	101.63202			101.61196			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	101.00338			100.97573			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond		0.00000	103.23274			103.19567			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond		0.00000	100.87336			100.84949			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL009	On 20/12/2019	Spot Bond	0.00000		53.61507			53.56405			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.52080			100.49145			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.53000		105.48578		8.51000	105.55731			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.25000		113.68556		7.25000	113.66332			2,900,000,000,000.00	400,000,000	200,000,000.00
DV22	On 07/02/2020	Spot Bond	8.41000		105.99235		8.39500	106.02792			0.00	0	1,511,500,000.00
DV23	On 27/02/2023	Spot Bond	9.15500		106.18006		9.14000	106.23906			1,859,013,384,500.00	203,059,900	1,304,481,600.00
DV24	On 18/02/2024	Spot Bond	9.21500		104.54091		9.20000	104.60591			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.36000		107.45991		9.36000	107.43276			5,616,000,000,000.00	600,000,000	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.58035			100.56343			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.46585			100.44825			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.72453			100.70698			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		101.19590			101.17726			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.78808			100.77068			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.79965			100.78198			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		101.32277			101.30348			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.53236			100.51370			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.10904			100.08993			0.00	100,000,000	100,000,000.00
E170	On 01/08/2020	Spot Bond	7.95500		126.53421		7.94000	126.57984			31,909,334,650,000.00	4,011,230,000	2,011,230,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		94.10189			94.05244			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	2.06000		103.69079		2.04000	104.04770			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		134.68915		1.20000	134.69284			1,440,000,000,000.00	1,200,000,000	7,550,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL28	On 02/05/2028	Spot Bond	1.95000	124.36600		1.95000	124.36681			0.00	0	40,000,000.00
EL29	On 19/11/2029	Spot Bond	1.93000	113.68393		1.93000	113.68474			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	1.91000	113.88597		1.91000	113.88684			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.00000	105.52738		2.00000	105.52797			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.04000	103.91178		2.02000	104.25666			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.38000	107.29284		9.36000	107.34987			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.28000	107.67463		9.26000	107.74091			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.75000	101.50341		9.75000	106.48720			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.99500	100.43411		9.99500	100.32682			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.13500	102.68195		10.13500	102.65477			0.00	0	3,999,999,600.00
EPF001	On 19/08/2015	Spot Bond	0.00000	101.34743			101.32652			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	97.40528			97.38798			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.88123			100.86130			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	101.64432			101.62343			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	101.58116			101.56110			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	101.49719			101.47824			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	103.04307			103.02356			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000	101.07671			101.05877			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	101.17485			101.15527			0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	101.20641			101.18658			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	90.38096		100.00000	90.16265			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.96500	104.32878		10.98000	104.29517			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	101.63932			101.61383			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS05	On 25/04/2017	Spot Bond	0.00000		98.86638			98.84250			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		99.13513			99.11214			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.86000		97.31815		9.86500	97.28023			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		97.20486			97.18291			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		98.35993			98.33289			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		101.44608			101.42381			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		101.53593			101.51228			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.52400		10.00000	108.49500			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		101.31259			101.29296			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		101.36631			101.34584			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		101.30184			101.28238			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		101.34662			101.32646			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		101.32035			101.30000			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		101.30236			101.28229			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.75000		101.47301		6.75000	101.45469		178,200,000,000,000.00	26,400,000,000	20,000,000,000.00	
ES18	On 20/04/2018	Spot Bond	7.89500		103.64530		7.90000	103.60999		240,445,408,264,000.00	30,455,403,200	16,086,777,600.00	
ES23	On 25/01/2023	Spot Bond	8.46000		111.06154		8.44500	111.12490		197,593,357,248,000.00	23,356,188,800	70,909,624,000.00	
ES26	On 02/04/2026	Spot Bond	8.78500		93.97502		8.78500	93.95294		410,133,415,923,000.00	46,685,647,800	27,324,081,800.00	
ES33	On 15/09/2033	Spot Bond	9.49500		83.60458		9.50500	83.50875		2,580,440,232,582,000.00	71,768,323,600	44,334,069,400.00	
ES42	On 25/04/2042	Spot Bond	9.57500		89.64839		9.58000	89.58157		392,182,425,000,000.00	40,959,000,000	93,319,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000		101.37614			101.35420			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		101.41962			101.39699			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB01	On 24/08/2015	Spot Bond	0.00000	101.26048			101.23939			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.14494			100.12560			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.61824			100.59782			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	101.28960			101.26837			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	101.17121			101.15198			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	101.03654			101.01734			0.00	0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000	100.80963			100.79164			0.00	0	0.00
FIFC17	On 09/10/2015	Spot Bond	0.00000	100.27367			100.25412			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.59715		100.00000	12.56561			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	12.26044		100.00000	12.22974			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.82106			100.80064			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	99.68391			99.66059			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.91604			100.89317			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.97929			100.95478			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.38000	100.20084		9.38500	100.16065			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.84877			100.83045			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.84870			100.83038			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	99.91720			99.89631			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	103.19120			103.16823			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	101.21919			101.19650			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	101.23932			101.21624			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.03000	103.77331		10.01000	103.83517			0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000	101.29323			101.26718			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBC21	On 21/12/2018	Spot Bond	10.23000	109.34744		10.23500	109.30201			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.50043			100.47604			0.00	0	100,000,000.00
FRBI22	On 31/01/2022	Spot Bond	1.88000	134.67647		1.95000	134.09920			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.94000	281.14013		1.94000	281.14215			116,400,000,000.00	60,000,000	30,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.17500	113.27663		2.17500	113.27668			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.23000	164.09058		2.23000	164.09050			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.04000	224.97087		2.04000	224.97186			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.21500	103.79549		7.23000	103.76954			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.66500	65.54400		7.66700	65.52427			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.42200	41.59051		9.42100	41.58251			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.66000	40.24602		9.66000	40.23780			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	101.45476			101.42724			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.92508			100.89937			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.80228			100.78011			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.87977			100.85536			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.85939			100.83593			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	100.81932			100.79702			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.92956			100.90412			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	100.84542			100.82236			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.89848			100.87388			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	101.10514			101.07453			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.07280			101.04313			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	22.67419		100.09221	22.61922			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.76798			100.74718			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	109.89109			109.89109			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	101.02860			100.99989			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	102.17321			102.17321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC150		On 20/09/2017	Spot Bond	0.00000	100.86078		100.83692			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	100.87026		100.84612			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.79561		100.77363			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.80346		100.78163			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	101.04968		101.02069			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.78946		100.76803			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	62.28688	13.22500	62.26486			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.74462		100.72449			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.74556		100.72539			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	101.10428		101.07339			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.77919		100.75806			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.40500	101.75406	3.40500	101.75070			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.81279		100.79068			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.81279		100.79068			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	101.36978		101.34922			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.57884		100.55702			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	98.78731		98.76545			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.76611		100.74537			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.74835		100.72812			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	102.01828		101.99179			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	100.87521		100.85130			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	101.55754		101.53624			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	101.99731		101.97111			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC182	On 26/01/2021	Spot Bond		0.00000	99.89954			99.87456			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	101.00338			100.97573			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.79600			100.77437			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	101.02303			100.99448			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.73994			100.71995			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.80346			100.78163			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.80346			100.78163			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.78422			100.76476			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.46317			100.44323			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.48815			100.46707			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.57014			100.55199			0.00	600,000,000	300,000,000.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.52400		10.00000	108.49500			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.32200			100.30317			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.84821			100.82508			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.30279			100.28392			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.55177			100.53366			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.28169			100.26291			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.28244			100.26361			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.15431			100.13362			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.14026			100.12159			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.15431			100.13362			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.13969			100.12111			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	101.75991			101.73750			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC205	On 06/05/2017	Spot Bond	8.75000	101.88979		8.75000	101.86502			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	100.78852			100.76712			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	10.28876		100.00000	10.26384			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	9.43202		100.00000	9.40917			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	95.49095			95.46412			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000	11.01903		100.00000	10.99234			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000	98.59486			98.57272			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000	25.12343		100.00000	25.06122			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000	101.64175			101.61998			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000	9.73761		100.00000	9.71401			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000	18.83174		100.00000	18.78458			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000	101.64172			101.61994			0.00	600,000,000	300,000,000.00
FRC216	On 07/11/2017	Spot Bond	100.00000	18.79856		100.00000	18.75148			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000	101.63767			101.61595			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000	101.55482			101.53423			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000	101.76141			101.73969			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000	101.65337			101.63303			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.69000	128.15637		2.76000	127.60804			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000	101.50265			101.48221			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000	101.48272			101.46256			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000	101.48272			101.46256			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000	101.40557			101.38274			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000	100.68687			100.66940			0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000	100.91088			100.89116			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC228	On 16/09/2016	Spot Bond		0.00000	100.78979			100.77021			0.00	0	0.00
FRC229	On 30/03/2017	Spot Bond		0.00000	100.64405			100.61928			0.00	0	0.00
FRC230	On 20/06/2020	Spot Bond		0.00000	100.40995			100.38699			0.00	0	0.00
FRC231	On 25/06/2018	Spot Bond		0.00000	100.33213			100.31262			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.86357			100.83963			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.85889			100.83508			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	101.04985			101.02701			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	99.91488			99.89345			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.22000	124.08518		3.29000	123.55490			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.87399			100.84975			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.88248			100.85800			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.27000	123.70879		3.34000	123.18018			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.25000	123.85919		3.32000	123.32991			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.86000	127.10766		3.01000	126.77945			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.93000	136.10846		3.08000	135.82175			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	99.90388			99.87972			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.76438			100.74330			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.86836			100.84428			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	101.00794			100.97983			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.97213			100.94506			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.82491			100.80245			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.82398			100.80155			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.75777			100.73899			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	11.15427		100.00000	11.12724			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD02U	On 01/06/2016	Spot Bond	100.00000		37.35355		100.00000	37.26306			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		85.62012		100.00000	85.42420			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		21.06265		100.00000	21.01162			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		9.35099		100.00000	9.32834			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		10.99817		100.00000	10.97124			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.77049			100.79862			0.00	117,046,000	29,261,500.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.05300			101.03433			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		102.21162			102.19150			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		99.92465			99.90573			0.00	0	2,700,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		98.37702			98.35817			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		99.23621			99.21687			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		101.50747			101.48527			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.85800		110.65955		1.88800	109.71131			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.16000		116.94335		2.14000	117.35852			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00945			100.03637			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.02816		10.38000	100.00000			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.02816		10.38000	100.00000			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		102.11912			102.09123			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.30000		114.08685		2.28000	114.48950			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.35000		215.38887		2.35000	215.38800			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.27000		114.69187		2.25000	115.09717			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.38000		214.48831		2.38000	214.48726			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS113	On 29/04/2019	Spot Bond	0.00000		102.25567			102.22864			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.26000		112.43483		2.26000	112.43462			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.36000		112.88825		2.34000	113.28564			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.51731			100.50076			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		48.71800			48.46800			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		101.41194			101.39411			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.46500		110.82679		2.44500	111.21517			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.50000		210.93193		2.50000	210.93023			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.55000		209.47150		2.55000	209.46953			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.19000		99.04043		2.19000	99.04045			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.58000		208.60121		2.58000	208.59908			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	2.74000		105.63860		2.72000	106.00437			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000		101.33644			101.31788			0.00	0	0.00
FRS126	On 31/03/2028	Spot Bond	2.86000		153.18505		2.86000	153.18237			0.00	0	0.00
FRS127	On 31/01/2038	Spot Bond	3.19000		97.76772		3.17000	98.09944			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.06000		278.78356		2.06000	278.78463			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.95000		280.94285		1.95000	280.94476			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.67000		267.16625		2.67000	267.16286			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.35000		130.84835		2.42000	130.28807			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		99.92021			99.90013			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.88000		130.55851		1.95000	129.99889			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.08743			100.01708			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.37112			100.35055			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.71813			101.69695			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS64	On 26/01/2042	Spot Bond		2.14000	114.96449		2.12000	115.43550			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	23.64660		104.97509	23.58677			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	27.58393		101.07593	27.51646			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	20.39081		100.44759	20.34121			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	26.01118		100.76967	25.94773			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		1.87000	122.56751		1.87000	122.56862			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		2.12000	113.82509		2.12000	113.82531			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	98.80066			98.79956			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.15000	113.52556		2.15000	113.52569			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	101.34135			101.31767			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.15000	350.99919		2.15000	350.99967			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	101.57126			101.55037			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	101.21973			101.19825			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRX16	On 15/09/2016	Spot Bond		7.53000	101.46703		7.58000	101.38131			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		8.14500	101.66702		8.18000	101.56982			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.35000	105.83963		8.35500	105.80259		83,500,000,000,000.00	10,000,000,000	2,500,000,000.00	
FRX19	On 15/11/2019	Spot Bond		8.86000	104.48364		8.84500	104.51412			0.00	0	767,000,000.00
FRX20	On 01/10/2020	Spot Bond		9.09000	99.10564		9.07000	99.16525			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.75500	90.31633		9.74000	90.36830			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.74000	110.18192		9.74000	110.15314			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX26	On 01/10/2026	Spot Bond	10.09000	96.63362	10.09000	96.60763				0.00	0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.44000	97.06558	10.43500	97.07414				125,280,000,000,000.00	12,000,000,000	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.55000	93.60218	10.55000	93.57560				1,266,000,000,000.00	120,000,000	60,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.01000	81.20844	10.01500	81.14746				0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.68395		100.66519				0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.69343		100.67440				0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.71707		100.69735				0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.75493		100.73412				0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.78330		100.76168				0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.90609		100.88093				0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	101.17911		101.15992				0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	101.23051		101.21049				0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	101.08836		101.06811				0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	101.27684		101.25608				0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	101.32830		101.30671				0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	101.37118		101.34890				0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	101.55973		101.53442				0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000	59.96104	100.00000	59.81090				0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000	10.05979	100.00000	10.03460				0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.68775	100.00000	1.68353				0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.28316	100.00000	0.28245				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS3D1U	On 20/08/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000	9.35099	9.35099	100.00000	9.32834				0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000	1.56884	1.56884	100.00000	1.56504				0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000	0.26321	0.26321	100.00000	0.26257				0.00	0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.32247	100.32247		100.30294				0.00	4,000,000,000	2,000,000,000.00
GFC04	On 11/04/2017	Spot Bond	9.29500	100.66397	100.66397	9.30000	100.63016				0.00	0	0.00
GH31A1	On 25/02/2018	Spot Bond	0.00000	100.13859	100.13859		100.11938				0.00	0	0.00
GH31A2	On 25/02/2020	Spot Bond	0.00000	100.14332	100.14332		100.12343				0.00	0	0.00
GH31A3	On 25/02/2020	Spot Bond	0.00000	100.14522	100.14522		100.12505				0.00	0	0.00
GH31B	On 25/02/2020	Spot Bond	0.00000	100.15752	100.15752		100.13559				0.00	0	0.00
GH31C	On 25/02/2020	Spot Bond	0.00000	100.17263	100.17263		100.14854				0.00	0	0.00
GH31D	On 25/02/2020	Spot Bond	0.00000	100.18207	100.18207		100.15663				0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond	0.00000	101.38477	101.38477		101.36701				0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	9.93610	9.93610	100.00000	9.91203				0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	17.24211	17.24211	100.00000	17.20033				0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	12.23633	12.23633	100.00000	12.20670				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	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
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	99.91933			99.89931			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	99.91616			99.89534			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	99.91222			99.89042			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	99.90675			99.88358			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	101.94139			101.92213			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.18640			100.16711			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	101.61147			101.59248			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.92547			100.90498			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	101.32214			101.30037			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.64840			100.62833			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00001		100.00000	0.00001			0.00	0	688,300,000.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.53710			100.51987			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	101.04878			101.02777			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	99.76642			99.74223			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	10.41418		100.00000	10.38811			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.18260			100.11527			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.88307			100.86264			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	99.80558			99.78576			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	99.80314			99.78308			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond	0.00000	101.38477			101.36701			0.00	0	0.00
HILC20	On 24/06/2015	Spot Bond	0.00000	100.54934			100.53162			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.08280			100.01355			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.33279		91.98915		7.33279	91.97084			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.08657			100.01642			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.33320		104.41639		8.33320	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.09141			100.02010			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.78356		104.41639		8.78356	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.09732			100.02460			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.15094			100.13073			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.21656			100.19389			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		101.64040			101.61792			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.52400		10.00000	108.49500			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.17500		102.95003		9.18000	102.91623			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		101.54260			101.51757			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		101.44838			101.42486			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY20	On 31/07/2020	Spot Bond	8.20000	108.73815		8.18500	108.77982			14,432,000,000,000.00	1,760,000,000	1,671,100,000.00
HWAY23	On 07/12/2023	Spot Bond	1.81000	283.72023		1.81000	283.72326			0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.81000	290.44922		1.81000	290.45231			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.46500	100.20505		9.47500	100.09290			28,962,900,000,000.00	3,060,000,000	2,243,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.50500	99.81982		9.51500	99.70666			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	34.81643		100.00000	34.73208			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	83.96653		100.00000	83.77613			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	38.31469		100.00000	38.22085			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	24.56004		100.00000	24.49854			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	108.52400		10.00000	108.49500			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.51000	120.11168		1.51000	120.11392			60,607,474,000,000.00	40,137,400,000	63,638,366,300.00
I2038	On 31/01/2038	Spot Bond	1.54000	130.66318		1.52000	131.13898			55,492,052,000,000.00	36,033,800,000	01,411,823,100.00
I2046	On 31/03/2046	Spot Bond	1.65000	130.25769		1.67000	129.67655			154,629,750,000,000.00	93,715,000,000	07,734,090,900.00
I2050	On 31/12/2050	Spot Bond	1.67000	140.75199		1.70000	139.71515			16,078,760,000,000.00	9,628,000,000	58,619,230,853.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.73662			100.71878			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.00000	102.29246		8.00000	102.27067			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.04500	105.99912		8.05000	105.96332			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.82000	102.02106		7.82000	101.99944			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	99.80677			101.63245			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.70000	129.66096		1.85000	129.32826			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	1.95000	134.09831		2.02000	133.52361			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	101.08720			101.06812			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.16500	102.05819		8.17000	102.02290			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.86006			100.84181			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL42	On 15/06/2017	Spot Bond			0.00000		101.60508			101.58545			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond			0.00000		101.40903			101.38940			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond			10.00000		108.52400		10.00000	108.49500			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond			8.71000		100.52205		8.71500	100.48331			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond			9.08000		95.05467		9.06500	95.08563			0.00	0	2,343,300,000.00
IBL48	On 19/03/2016	Spot Bond			0.00000		100.75276			100.73392			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond			8.83500		96.62209		8.84000	96.58685			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond			9.13000		101.88766		9.11500	101.92430			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond			0.00000		99.80173			99.78334			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond			0.00000		98.89640			98.87735			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond			7.90000		100.87340		7.90000	100.85181			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond			8.49000		100.77282		8.49500	100.73572			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond			0.00000		99.87660			99.85585			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond			0.00000		101.35339			101.33409			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond			7.81500		102.79493		7.82000	102.76481			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond			8.45000		104.09377		8.45500	104.05369			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond			9.43500		106.67841		9.42000	106.74264			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond			0.00000		100.47951			100.46058			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond			0.00000		99.99996			99.98217			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond			0.00000		99.90887			99.89046			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond			0.00000		99.90694			99.88812			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond			0.00000		99.90486			99.88564			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond			0.00000		100.88715			100.86708			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL67	On 31/01/2022	Spot Bond			2.68000	128.23464		2.75000	127.68595			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond			100.00000	0.00864		100.00000	0.00862			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond			0.00000	100.10557			100.08817			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond			0.00000	100.03662			100.01830			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond			8.68000	98.58342		8.66000	98.64579			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond			0.00000	101.19612			101.17613			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond			0.00000	101.23616			101.21550			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond			9.70000	103.04535		9.70000	103.01839			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond			5.00000	101.13875		5.00000	101.12495			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond			5.00000	100.06749		5.00000	100.05398			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond			4.00000	100.44223		4.00000	100.43142			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond			4.00000	100.07577		4.00000	100.06494			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond			100.00000	41.63904		100.00000	41.53706			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond			100.00000	41.47503		100.00000	41.37345			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond			100.00000	41.47503		100.00000	41.37345			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond			9.20000	103.69532		9.20000	103.66983			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond			0.00000	101.56325			101.53917			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond			100.00000	8.05592		100.00000	8.03641			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond			0.00000	99.38274			99.35620			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond			100.00000	15.87686		100.00000	15.83710			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond			100.00000	85.62012		100.00000	85.42420			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond			100.00000	16.73567		100.00000	16.69423			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond			100.00000	18.08250		100.00000	18.03722			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond			100.00000	1.43625		100.00000	1.43350			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN277U	On 30/06/2021	Spot Bond	100.00000		8.83561	100.00000	8.81397				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.01805	100.00000	9.99297				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		9.72180	100.00000	9.69800				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		28.50152	100.00000	28.43171				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		82.76644	100.00000	82.57919				0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		76.68067	100.00000	76.51992				0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		75.72614	100.00000	75.56936				0.00	0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		96.70027	100.00000	95.91409				0.00	0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		96.74780	100.00000	95.96124				0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		93.58974	100.00000	93.35038				0.00	0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		83.14351	100.00000	82.95455				0.00	0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		77.32681	100.00000	77.11320			2,070,000,000,000,000.00	20,700,000,000	20,800,000,000.00	
INA517	On 21/04/2015	Spot Bond	6.30000		99.94825	6.30000	99.96549				0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.30000		99.75894	6.30000	99.74176				0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.30000		99.63884	6.30000	99.62171				0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.40000		99.39004	6.40000	99.37273				0.00	0	0.00
INA523	On 03/06/2015	Spot Bond	6.40000		99.25167	6.40000	99.23440				0.00	0	0.00
INA524	On 09/06/2015	Spot Bond	6.40000		99.14814	6.40000	99.13091				0.00	0	0.00
INA529	On 14/07/2015	Spot Bond	6.55000		98.51499	6.55000	98.49757			105,455,000,000,000.00	16,100,000,000	9,600,000,000.00	
INA530	On 21/07/2015	Spot Bond	6.55000		98.39323	100.00000	80.39648			163,750,000,000,000.00	25,000,000,000	25,000,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000		100.61864		100.59388				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.89225		101.42367	10.89225	101.39381				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.89225		100.77719	10.89225	100.74753				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING132	On 22/12/2018	Spot Bond	0.00000	100.76894			100.74570			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.75464			100.73186			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.36769		6.50000	100.35015			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.83610			100.81332			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	93.40197			93.40197			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.78736			100.76816			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.20840			100.19106			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.52400		10.00000	108.49500			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.73448			100.71266			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	102.87509			102.85700			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	99.41044			99.39399			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000	100.16111			100.14482			0.00	0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000	97.45795			97.43966			0.00	0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000	97.31473			97.29634			0.00	0	0.00
ING301	On 12/10/2015	Spot Bond	100.00000	68.09701		100.00000	67.97020			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	106.77959			106.76027			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	102.02083			101.99229			0.00	0	0.00
IP274U	On 14/07/2015	Spot Bond	100.00000	81.83857		100.00000	81.65548			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.52400		10.00000	108.49500			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.23158			100.21193			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.23454			100.21462			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.51000	100.77529		8.51000	100.75235			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.47804			100.45833			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.48926			100.46907			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF09	On 01/07/2019	Spot Bond	0.00000		100.49676			100.47624			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.18379			100.16476			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.19308			100.17303			0.00	0	0.00
IPF12	On 15/04/2018	Spot Bond	0.00000		100.18750			100.16807			0.00	0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		100.15998			100.14220			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.43000		103.72603		9.41000	103.79047			34,891,000,000,000.00	3,700,000,000	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.92899			100.90995			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.73500		102.94600		8.74000	102.91119			1,222,900,000,000.00	140,000,000	1,426,300,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.35815			100.33835			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.30299			100.28268			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.60026			100.57854			0.00	2,600,000,000	1,300,000,000.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.78234			100.75869			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.28500		103.88130		8.30000	103.85551			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		102.24532			102.22301			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		101.19788			101.17390			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.23000		126.64730		3.30000	126.49264			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.41000		148.78796		3.41000	148.78316			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.52241			100.49975			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.25993			100.23771			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.11147			100.08888			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		101.02096			100.99774			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.66015			100.63752			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.51000		107.49632		3.51000	107.49246			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV030A	On 31/01/2025	Spot Bond	3.51000	106.47695		3.51000	106.47312			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	101.09824			101.07377			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	101.67049			101.64546			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.25000	108.62902		10.25500	108.58562			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.78593			101.76104			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.51000	142.79990		3.51000	142.79491			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond	100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond	6.30000	99.98274		6.30000	99.94825			0.00	0	0.00
IVA518	On 30/04/2015	Spot Bond	6.30000	99.84490		6.30000	99.82769			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond	6.30000	99.72460		6.30000	99.70743			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond	6.40000	99.47673		6.40000	99.45938			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond	6.40000	99.35541		6.40000	99.33811			0.00	0	0.00
IVA523	On 04/06/2015	Spot Bond	6.40000	99.23440		6.40000	99.21714			0.00	0	0.00
IVA524	On 11/06/2015	Spot Bond	6.40000	99.11368		6.40000	99.09646			0.00	0	0.00
IVA528	On 09/07/2015	Spot Bond	6.55000	98.60215		6.55000	98.58470			0.00	0	0.00
IVA529	On 16/07/2015	Spot Bond	6.55000	98.48017		6.55000	98.46277			19,650,000,000,000.00	3,000,000,000	3,000,000,000.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.13657			100.11900			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.52400		10.00000	108.49500			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.14750			100.12966			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.34213			100.32328			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	101.22546			101.20553			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	101.33864			101.31659			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC016	On 31/05/2017	Spot Bond		0.00000	101.10442			101.08393			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.23167			100.21202			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.23315			100.21337			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.23612			100.21606			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.22278			100.20393			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.08226			100.01314			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	99.90223			99.88248			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.76747			100.74687			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	101.36873			101.34819			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	101.09397			101.07509			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	101.08311			101.06442			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.37187			100.35128			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	99.99994			99.98121			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	99.91305			99.89545			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.71389			100.69479			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.53274			100.51245			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.54622			100.52538			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.54621			100.52538			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		9.05000	103.31753		9.05500	103.27491			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	14.50949		100.00000	14.47703			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	10.02995		100.00000	10.00538			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.13567			100.11768			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		9.10000	103.47079		9.08000	103.53996			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC041	On 29/07/2017	Spot Bond		0.00000	99.90003			99.87988			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	101.36912			101.34865			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.76828			100.74923			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	103.92493			103.90427			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	99.99989			99.98196			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	101.01570			100.99729			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond		7.08500	100.13327		7.10000	100.10671			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	101.71791			101.69605			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	101.32227			101.30050			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	101.13982			101.11825			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond		0.00000	99.79251			101.74445			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond		0.00000	101.49071			101.47044			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond		0.00000	101.60774			101.58553			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond		0.00000	101.06236			101.04230			0.00	0	0.00
IVC055	On 26/03/2020	Spot Bond		0.00000	100.64960			100.62810			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	99.85462			99.83025			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	99.87798			99.85740			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00495			99.98461			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	59.81090		100.00000	59.66112			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.53835			100.51765			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.91157			100.89046			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.94455			100.92264			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	101.08411			101.06280			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	63.05497		100.00000	62.89882			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KSB007	On 31/08/2017	Spot Bond	0.00000		101.24031			101.21938			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		102.09388			102.06853			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.35000		139.30399		8.35000	139.27252			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.63173			100.61271			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.72632			100.70552			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		101.13019			101.11063			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.69075			100.67083			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.24581			100.22508			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	10.08000		102.22949		10.06500	102.25532			0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		101.53076		9.71000	101.50417			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		99.88186			99.86196			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.82500		99.09974		8.83000	99.06600			353,000,000,000.00	40,000,000	3,302,300,000.00
LGL03	On 03/04/2018	Spot Bond	8.89500		97.24231		8.90000	97.20673			25,261,800,000,000.00	2,840,000,000	720,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.75000		99.34067		9.73500	99.37476			0.00	0	582,400,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		101.02077			100.99756			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		101.28027			101.25027			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	8.60500		105.13056		8.62000	105.09693			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		101.39338			101.36064			0.00	25,710,562,800	12,855,281,400.00
LOM01	On 25/11/2019	Spot Bond	0.00000		101.72744			101.69783			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		101.34542			101.32356			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		101.41445			101.39225			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		101.51676			101.49289			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		101.33672			101.31777			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.74025			100.72228			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.98258			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000	99.70455			99.68717			0.00	0	0.00
MAQ068	On 09/06/2015	Spot Bond	0.00000	99.19915			99.18174			0.00	0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000	98.67663			98.65922			0.00	0	0.00
MAQ070	On 30/07/2015	Spot Bond	100.00000	79.00433		100.00000	0.00000			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.93710			100.92757			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.94403			100.93437			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.63313			100.60993			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.57650			100.55827			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	101.24803			101.22905			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.56304			100.54462			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	101.06151			101.04286			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	101.38259			101.36344			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.22612			100.20837			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	101.43194			101.41385			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	101.42748			101.40863			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	101.45987			101.44058			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.87465			100.85648			0.00	0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000	100.20768			100.19040			0.00	0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000	100.22565			100.20655			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	55.46655		100.00000	55.33218			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	20.27180		100.00000	20.22214			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	19.63376		100.00000	17.09956			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP31U	On 24/10/2017	Spot Bond	100.00000		19.71168	100.00000	17.17970				0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		18.28996	100.00000	18.24417				0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		24.74547	100.00000	24.68351				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.71000		101.26675	8.71500	101.22653				0.00	0	541,700,000.00
MBSA02	On 15/04/2019	Spot Bond	8.73000		100.79190	8.73500	100.75181				0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		102.58027		102.56130				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.34119		100.32448				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		102.30245		102.28258				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		102.40371		102.38287				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.98000		101.25705	7.98500	101.22864				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.70000		104.77624	8.70500	104.73585				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.35500		106.19327	9.33500	106.26650				0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.68867		100.66977				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.71235		100.69277				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.43000		103.89585	9.41500	103.92408				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.25500		101.34914	7.27000	101.32369				0.00	0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		101.19687		101.17580				0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.90500		103.25848	8.91000	103.22437				0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.79563		100.77536				0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.23000		104.75360	9.21000	104.81955			7,384,000,000,000.00	800,000,000	400,000,000.00	
MMIG03	On 01/06/2025	Spot Bond	0.00000		101.22659		101.20376				0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		23.39007	100.00000	23.33341				0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		101.20361		101.18485				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MQB02	On 31/05/2017	Spot Bond	8.60500	103.13918		8.61000	103.10588			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.20500	103.05262		7.22000	103.02921			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.59500	105.84464		8.60000	105.80990			18,221,400,000,000.00	2,120,000,000	1,093,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	7.60051		100.89771	7.58134			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.69744		100.61875	7.67805			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	96.94383			96.92612			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	101.47880			101.45667			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	101.60671			101.58265			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	1.09653		100.00000	1.09379			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	1.09653		100.00000	1.09379			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.80000	100.61013		8.78500	100.66638			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.66500	100.79592		7.66500	100.77498			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.95000	103.47745		8.93500	103.51735			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.68000	104.08248		8.66000	104.15125			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.13500	104.50746		9.12000	104.57437			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	102.16004			102.14111			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	9.04000	104.20236		9.02000	104.27089			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	101.18197			101.16335			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK15A	On 11/02/2022	Spot Bond		9.28000	99.27837		9.26000	99.35119			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	102.27720			102.25802			0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond		9.95000	98.67693		9.95000	98.65047		139,300,000,000,000.00	14,000,000,000		0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.10876			100.09145			0.00	0	0.00
NBK17A	On 22/04/2026	Spot Bond		9.95000	100.05308		9.95000	100.02653		811,920,000,000,000.00	81,600,000,000	78,600,000,000.00	
NBK17B	On 28/11/2016	Spot Bond		0.00000	101.17220			101.15377			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.54235			100.52371			0.00	80,000,000	40,000,000.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.32504			100.30630			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.59993			100.58118			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond		0.00000	101.43838			101.41875			0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond		0.00000	101.44041			101.42021			0.00	0	0.00
NBK23B	On 12/02/2020	Spot Bond		0.00000	101.47915			101.45839			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond		0.00000	101.48201			101.46119			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond		0.00000	101.58551			101.56322			0.00	0	0.00
NBK26B	On 22/04/2026	Spot Bond		100.00000	9.54594		100.00000	9.51580		4,840,000,000,000,000.00	48,400,000,000	48,400,000,000.00	
NBK2A	On 15/09/2015	Spot Bond		7.07500	102.41632		7.09000	102.39108		99,050,000,000,000.00	14,000,000,000	7,740,000,000.00	
NBK2B	On 15/09/2015	Spot Bond		0.00000	101.41682			101.39806			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.73000	110.90483		8.73500	110.86015		76,824,000,000,000.00	8,800,000,000	3,565,100,000.00	
NBK4	On 28/10/2024	Spot Bond		10.52500	38.60017		10.52500	38.58959			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.08795			100.01743			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.61000	102.31731		7.61000	102.29655		38,050,000,000,000.00	5,000,000,000	4,380,000,000.00	
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.65209			100.63255			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	101.16204			101.14045			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN61	On 30/11/2015	Spot Bond	0.00000	95.93464			95.91617			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	101.10423			101.08375			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	99.92102			99.90107			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	99.90017			99.88001			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	92.37593			92.35682			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.41251			100.39547			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	101.47474			101.45259			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.74309			100.72263			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.70523			100.68586			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.99009			100.97009			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.68201			100.66330			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.66598			100.64813			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.66551			100.64767			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	99.88865			99.86987			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.76611			100.74537			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.69500	106.66415		9.69500	106.63672			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.76144			100.74083			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.73000	105.59321		9.73000	105.56595			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.76611			100.74537			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.68940			100.67087			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.68959			100.67111			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.77358			100.75262			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.78292			100.76168			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN92	On 02/03/2018	Spot Bond	0.00000		101.08625			101.06597			0.00	0	0.00
NCLN93	On 09/04/2018	Spot Bond	0.00000		100.31906			100.29911			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.19500		102.32509		7.21000	102.29948			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		99.90938			99.88648			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		99.98414			99.96029			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.91000		103.84008		9.91500	103.78274			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		101.86389			101.84156			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.22232			100.20517			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		100.18846			100.16650			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.31081			100.29380			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		123.08709		9.44500	123.05570			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		101.52599			101.50121			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.52400		10.00000	108.49500			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	1.96000		170.06316		1.96000	170.06429			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.37000		141.08783		2.37000	141.08715			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		183.00010		3.45000	182.99156			0.00	0	0.00
NILB13	On 31/01/2025	Spot Bond	2.76000		107.31009		2.76000	107.30523			0.00	0	0.00
NILB14	On 31/03/2028	Spot Bond	3.00000		140.75772		3.00000	140.75473			0.00	0	0.00
NILB15	On 31/03/2028	Spot Bond	2.91000		152.19755		2.91000	152.19369			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.48000		105.92672		8.46500	105.96644			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.11000		107.12124		9.09500	107.15659			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		101.21613			101.19614			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A15	On 22/05/2015	Spot Bond	0.00000	101.18049			101.16214			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	101.15075			101.13187			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	101.19166			101.17209			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	101.16714			101.14798			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.31000	108.62885		9.29500	108.68125			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	101.19171			101.17214			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	101.21618			101.19619			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	101.19983			101.18012			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.51000	107.13799		9.49500	107.17156			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	101.24894			101.22840			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	101.23252			101.21226			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	101.24070			101.22030			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	101.54262			101.51713			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	101.44313			101.41931			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	101.26520			101.24439			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.45500	116.43452		8.46000	116.39167			0.00	0	689,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.13000	116.50655		9.11000	116.59648			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.85500	176.54131		1.85500	176.54297			0.00	0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.95000	121.80099		9.95000	121.76850			12,338,000,000,000.00	1,240,000,000	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	102.20449			102.18466			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.09295			100.07540			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.70930			100.68877			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.96534			100.94515			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	101.17395			101.15329			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT101		On 28/05/2020	Spot Bond	0.00000	101.35656		101.33261			0.00	0	0.00
NYT102		On 28/05/2020	Spot Bond	0.00000	101.59372		101.56391			0.00	0	0.00
NYT13U		On 28/05/2020	Spot Bond	100.00000	18.25994	100.00000	18.21421			0.00	0	0.00
OCT1A1		On 18/10/2015	Spot Bond	100.00000	82.28102	100.00000	82.09818			0.00	0	0.00
OML01		On 27/10/2015	Spot Bond	7.09500	100.82328	7.11000	100.79652			7,095,000,000,000.00	1,000,000,000	532,400,000.00
OML02		On 21/11/2024	Spot Bond	0.00000	101.24348		101.22089			0.00	0	0.00
OML03		On 27/11/2024	Spot Bond	9.63000	102.40197	9.61500	102.42960			0.00	0	0.00
OML04		On 19/03/2025	Spot Bond	0.00000	100.83564		100.81313			0.00	0	0.00
OML05		On 19/03/2025	Spot Bond	9.76000	100.93658	9.74000	100.98702			0.00	0	1,500,000,000.00
OML06		On 19/03/2027	Spot Bond	10.31500	101.01351	10.30000	101.05879			30,945,000,000,000.00	3,000,000,000	1,500,000,000.00
OML07		On 19/03/2030	Spot Bond	10.95000	101.07861	10.95000	101.04933			21,900,000,000,000.00	2,000,000,000	1,000,000,000.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	40.34843	100.00000	40.24740			0.00	0	0.00
PBET01		On 13/09/2015	Spot Bond	0.00000	98.73000		98.71000			0.00	0	0.00
PMM10		On 14/05/2015	Spot Bond	0.00000	101.32891		101.30940			0.00	0	0.00
PMM12/JIBAR		On 25/11/2020	Spot Bond	10.00000	108.52400	10.00000	108.49500			0.00	0	0.00
PMM15		On 04/05/2015	Spot Bond	0.00000	103.37456		103.35482			0.00	0	0.00
PMM16		On 02/09/2015	Spot Bond	0.00000	101.04911		101.02932			0.00	0	0.00
PMM17		On 06/03/2016	Spot Bond	0.00000	100.98773		100.96800			0.00	0	0.00
PPC001		On 28/03/2016	Spot Bond	0.00000	100.63544		100.61640			0.00	0	580,000,000.00
PPC002		On 31/12/2018	Spot Bond	0.00000	100.64698		100.62700			0.00	0	0.00
PPC003		On 31/10/2019	Spot Bond	0.00000	100.06962		100.05000			0.00	0	0.00
PPC004		On 30/06/2021	Spot Bond	9.33000	105.52761	9.31000	105.59501			0.00	0	0.00
PRE1A1		On 27/01/2028	Spot Bond	0.00000	99.92719		99.90885			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A2	On 27/01/2028	Spot Bond	0.00000	99.92500			99.90613			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	99.92402			99.90490			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	99.92183			99.90218			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	99.91245			99.89049			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	99.91027			99.88777			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	99.87367			99.85237			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.77000	44.37263		7.77000	44.36334			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.10500	104.23934		6.12000	104.21626		1,315,847,278,779,000.00	15,535,999,800	86,718,500,000.00	
R158P	On 15/09/2015	Spot Bond	6.40000	97.53725		6.40000	97.52057			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.50000	110.61919		6.50000	110.59997		1,244,908,668,250,000.00	91,524,410,500	00,200,133,300.00	
R159P	On 15/09/2016	Spot Bond	6.33000	91.69479		6.33000	91.67927			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.95000	122.70565		7.95000	122.67938		2,842,294,814,540,000.00	88,967,901,200	90,241,600,000.00	
R187P	On 21/12/2026	Spot Bond	7.69000	41.48677		7.69000	41.47817			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.61000	38.84854		7.61000	38.84057			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.45000	291.01511		1.45000	291.02106		31,592,921,610,000.00	21,788,221,800	26,395,600,000.00	
R202	On 07/12/2033	Spot Bond	1.55000	241.19829		1.55000	241.20258		220,731,962,125,000.00	42,407,717,500	74,196,632,400.00	
R2023	On 28/02/2023	Spot Bond	7.73500	101.22997		7.72000	101.29629		4,581,753,605,065,000.00	92,340,479,000	32,419,300,000.00	
R203	On 15/09/2017	Spot Bond	7.04500	103.49455		7.05000	103.46405		4,913,310,517,333,500.00	16,864,516,300	50,660,801,700.00	
R2030	On 31/01/2030	Spot Bond	8.36000	98.79217		8.35500	98.81092		2,911,106,973,468,000.00	44,390,786,300	33,443,230,800.00	
R2032	On 31/03/2032	Spot Bond	8.46500	98.61525		8.46500	98.59291		5,985,347,307,054,500.00	07,069,971,300	35,020,437,000.00	
R2037	On 31/01/2037	Spot Bond	8.57000	101.24141		8.58000	101.12060		0,040,099,164,344,000.00	71,540,159,200	00,941,429,600.00	
R204	On 21/12/2018	Spot Bond	7.28000	104.98674		7.28500	104.95006		4,098,804,634,824,000.00	36,648,988,300	29,905,952,700.00	
R2044	On 31/01/2044	Spot Bond	8.64000	103.14473		8.64500	103.06732		3,780,648,588,384,000.00	37,575,068,100	03,378,718,200.00	
R2048	On 28/02/2048	Spot Bond	8.61500	102.75738		8.62000	102.67875		5,364,260,606,681,000.00	22,665,189,400	68,566,966,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Spot Bond		7.43000	101.25979		7.41500	101.29810			6,582,315,581,166,000.00	85,910,576,200	41,758,307,900.00
R208	On 31/03/2021	Spot Bond		7.53000	96.75726		7.51000	96.83000			5,797,524,799,565,000.00	97,944,860,500	82,547,351,600.00
R209	On 31/03/2036	Spot Bond		8.51500	78.44483		8.52500	78.34654			2,631,848,277,171,500.00	83,481,888,100	61,893,066,700.00
R210	On 31/03/2028	Spot Bond		1.51000	177.66106		1.51000	177.66445			8,317,766,295,000.00	5,508,454,500	43,911,240,100.00
R211	On 31/01/2017	Spot Bond		1.00000	131.23411		1.15000	130.89866			100,466,000,000,000.00	00,466,000,000	44,704,600,000.00
R212	On 31/01/2022	Spot Bond		1.38000	138.88965		1.45000	138.29367			518,795,357,286,000.00	75,938,664,700	64,614,200,000.00
R213	On 28/02/2031	Spot Bond		8.41000	88.80831		8.41000	88.78844			9,032,337,477,000,000.00	73,999,700,000	83,865,000,000.00
R214	On 28/02/2041	Spot Bond		8.56000	79.64846		8.56500	79.58764			3,817,521,301,272,000.00	14,196,413,700	06,658,363,900.00
R228C	On 15/09/2015	Spot Bond		6.40000	97.53725		6.40000	97.52057			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.32000	94.60511		6.32000	94.58911			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.33000	91.69479		6.33000	91.67927			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.47000	98.98235		6.47000	98.96499			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.34000	95.96820		6.34000	95.95174			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.32000	93.04039		6.32000	93.02449			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.38000	90.10339		6.38000	90.08784			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.02000	86.15811		7.02500	86.13279			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.07000	83.12967		7.07500	83.10312			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.28500	79.76660		7.29000	79.73876			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.26500	77.01759		7.27000	76.98888			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.24500	74.37767		7.25000	74.34819			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.23500	71.80981		7.24000	71.77964			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.39000	68.77017		7.37500	68.80783			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.37000	66.39210		7.35500	66.43329			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R339C	On 21/06/2021	Spot Bond	7.45000	63.72897		7.43000	63.79192			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.42000	61.55878		7.40000	61.62559			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.39000	59.47971		7.37000	59.55006			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.36000	57.48751		7.34000	57.56111			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.32000	55.62189		7.30000	55.69855			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.28000	53.83762		7.26000	53.91710			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.89000	49.22437		7.89000	49.21390			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.85000	47.53254		7.85000	47.52248			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.81000	45.91656		7.81000	45.90690			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.77000	44.37263		7.77000	44.36334			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.73000	42.89717		7.73000	42.88823			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.69000	41.48677		7.69000	41.47817			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.65000	40.13824		7.65000	40.12996			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.61000	38.84854		7.61000	38.84057			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	101.91288			101.89097			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	101.54880			101.52943			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	102.46772			102.44351			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.37009			101.34804			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	101.08031			101.05679			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	24.09581		100.00000	24.03547			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	13.42177		100.00000	16.73567			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	30.99055		100.00000	30.91548			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	66.33162		100.00000	66.16551			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	30.60277		100.00000	30.52863			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB6U	On 31/03/2018	Spot Bond	100.00000		17.52112		100.00000	17.47774			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		21.49664		100.00000	21.43937			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.38222		100.00000	8.36014			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		16.34465		100.00000	16.30110			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		13.24215		100.00000	13.20686			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.45313		100.00000	9.42794			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.93741			100.91664			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.92379			100.90471			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		101.18923			101.16829			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		101.25012			101.22808			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		102.88000			102.86080			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		101.12084			101.10182			0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000		101.00882			100.99112			0.00	0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		100.60514			100.58562			0.00	0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		100.60368			100.58542			0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		17.66845		100.00000	17.62565			0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		12.39442		100.00000	12.36439			0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		10.26893		100.00000	10.24406			0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		9.48890		100.00000	9.46591			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		101.45412			101.43400			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		102.27200			102.25108			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		101.67573			101.65477			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.96728			100.94675			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES27	On 21/10/2016	Spot Bond		0.00000	100.15204			100.17831			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	101.10470			101.08419			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.99876			100.97753			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.41533			100.39787			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.08159			100.01261			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	86.18574			86.13602			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	81.93404			81.88888			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	89.26914			89.20412			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	88.26704			88.19888			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.85202			100.82245			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	82.68575			82.65237			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	95.25738			95.20396			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	104.62015		12.35000	104.58552			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	16.26558		100.00000	16.22484			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	101.25117			101.22795			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	6.29132		100.00000	6.27591			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	34.16284		100.00000	34.07917			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	63.04443		100.00000	62.88656			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	12.30591		100.00000	12.29084			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	33.67696		100.00000	33.59263			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	107.16821			107.12126			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	76.74767			76.71717			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.83000	105.29751		8.81000	105.36726			0.00	0	762,300,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RW23	On 10/12/2023	Spot Bond	9.18500	105.41465		9.17000	105.47791			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.67000	108.08100		9.67000	108.05296			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	98.15869			98.12837			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.70000	109.06644		7.70000	109.04368			22,330,000,000,000.00	2,900,000,000	1,450,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	108.52400		10.00000	108.49500			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000	101.27514			101.25242			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.18500	104.88204		9.19000	104.84471			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.83060			100.81113			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	102.02922			102.00775			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	101.28146			101.26007			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	99.36478			99.34326			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	99.99984			99.97870			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	101.39886			101.37272			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000	99.90277			99.87839			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.00500	104.21498		7.02000	104.19377			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.78000	99.34250		8.78500	99.30645			41,617,200,000,000.00	4,740,000,000	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.59500	103.64441		7.61000	103.61749			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	103.49971		7.96000	103.47784			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.35500	103.73978		7.37000	103.71347			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.44500	100.46789		8.45000	100.43470			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.50000	103.68214		7.51500	103.65546			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.86000	103.53931		7.86000	103.51770			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.80522			100.78521			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN51	On 03/10/2016	Spot Bond	0.00000		100.37367			100.35296			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.09500		102.51639		8.10000	102.48339			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.35932			100.34157			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.67387			100.65363			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		101.87705			101.85598			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.29000		107.49324		9.27000	107.56125			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.85000		105.75880		9.85000	105.73071			788,000,000,000.00	80,000,000	40,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000		101.53300			101.50996			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		101.21479			101.19698			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		101.41081			101.39061			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		103.41300			103.39240			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.86000		103.72021		8.86500	103.67853			0.00	0	344,400,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		22.34310		100.00000	22.29310			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.27500		106.81404		9.26000	106.87944			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		99.78723			99.76946			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.78500		102.83325		8.77000	102.86001			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.86000		92.34042		9.86000	92.31587			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.33046			100.31114			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.60000		104.86207		9.60000	104.83505			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.71878			100.69954			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.73827			100.71849			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.75000		103.09226		9.75000	103.06560			28,275,000,000,000.00	2,900,000,000	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		99.90686			99.88805			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		99.90415			99.88480			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS37	On 29/01/2020	Spot Bond	8.83000	98.58311	8.81500	98.61583					0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	10.05000	96.22091	10.05000	96.19485					60,300,000,000,000.00	6,000,000,000	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.46000	96.67025	10.46000	96.64303					0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.23000	100.71740	9.21000	100.78734					0.00	0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.50000	107.78548	7.50000	107.76356					450,000,000,000.00	60,000,000	560,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.06000	278.78356	2.06000	278.78463					123,600,000,000.00	60,000,000	30,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.64500	129.78368	1.79500	129.45076					0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000	23.61646	100.00000	23.55925					0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000					0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000					0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000					0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000					0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.27060		100.25285					0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	23.10812	100.00000	23.05214					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	2.27000	128.39807	2.42000	128.06757					0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.36769	6.50000	100.35015					0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	101.97498		101.95394					0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.54021		100.51962					0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	102.11665		102.09591					0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.07500	102.13565	9.08000	102.10107					0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	101.68729		101.66536					0.00	32,280,000	8,070,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.48228		100.46286					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS08	On 21/05/2016	Spot Bond	0.00000		100.66614			100.64649			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		24.62170		100.00000	24.56004			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.52400		10.00000	108.49500			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.91620			100.89545			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		95.22279		100.00000	94.98049			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.87845			100.85787			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		34.90097		100.00000	34.81643			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		42.37067		100.00000	42.26802			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		31.43809		100.00000	31.36109			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.38500		102.83893		9.39000	102.80274			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.08786			100.06734			0.00	0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		101.33849			101.31643			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.75000		104.10507		7.75000	104.08319			33,170,000,000,000.00	4,280,000,000	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.88000		101.10523		8.88500	101.06691			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.44500		100.46789		8.45000	100.43470			55,568,100,000,000.00	6,580,000,000	3,390,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		101.24056			101.22016			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.31216			101.29298			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		101.67039			101.65021			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		101.20045			101.18078			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		101.23297			101.21274			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		99.24283			99.22133			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	8.14500		104.71050		8.15000	104.68193			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.37741			100.35934			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.16630			100.14692			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSA06	On 16/04/2020	Spot Bond		9.08000	96.15890		9.06000	96.21239			1,816,000,000,000.00	200,000,000	249,800,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	101.18362			101.16161			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.66134			100.63943			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	99.91838			99.89776			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond		9.10000	89.83898		9.08000	89.90139			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		9.10000	89.83898		9.08000	89.90139			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.85000	95.89070		8.83500	95.92264			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.81873			100.79729			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		7.92500	101.57869		7.93000	101.54648			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.26000	112.43483		2.26000	112.43462			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.59000	100.88739		8.59500	100.84881			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	101.19263			101.17005			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond		10.03000	106.73782		10.03000	106.70913			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond		0.00000	101.05520			101.03565			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond		10.28000	75.63473		10.28000	75.61413			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.01407			100.03942			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.15888			100.14063			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond		0.00000	100.67198			100.65045			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond		0.00000	100.17749			100.15690			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond		0.00000	100.70668			100.68271			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond		0.00000	101.26067			101.23971			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	100.70344			100.68452			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN033	On 17/03/2020	Spot Bond		0.00000	100.83291			100.81202			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	99.91248			99.89497			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond		0.00000	99.91272			99.89526			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond		0.00000	99.80727			99.78975			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond		0.00000	99.64945			99.63193			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond		0.00000	99.63466			99.61639			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond		0.00000	99.56294			99.54546			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond		0.00000	99.51121			99.49375			0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond		0.00000	99.38633			99.36880			0.00	0	0.00
SY1230	On 09/06/2015	Spot Bond		0.00000	99.19580			99.17832			0.00	0	0.00
SY1231	On 10/06/2015	Spot Bond		0.00000	99.17551			99.15797			0.00	0	0.00
SY1232	On 17/06/2015	Spot Bond		0.00000	99.05701			99.03954			0.00	0	0.00
SY1233	On 22/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1234	On 26/08/2015	Spot Bond		0.00000	97.74879			97.73063			0.00	0	0.00
SY1235	On 21/07/2015	Spot Bond		0.00000	98.45833		100.00000	80.39648			0.00	41,700,000,000	41,700,000,000.00
SY1236	On 20/05/2015	Spot Bond		100.00000	93.35038		100.00000	93.11224			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.56500	103.29592		6.58000	103.27126			3,676,400,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		8.60000	103.29867		8.60000	103.27490			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	63.03489		100.00000	62.87705			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.07420			100.00702			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	99.82165			99.80343			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	101.06090			101.04123			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	100.66503			100.64681			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS123	On 20/03/2019	Spot Bond		0.00000	100.69820			100.67903			0.00	0	1,500,000,000.00
TFS131	On 21/05/2015	Spot Bond		0.00000	101.19248			101.17389			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond		0.00000	99.85199			99.81477			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond		0.00000	99.92372			99.90477			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	99.92951			99.91171			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.75000	103.16818		7.75000	103.14652			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	100.07836			100.06022			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	100.08047			100.06181			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	102.05774		7.83000	102.03609			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	100.07719			100.05935			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	100.07983			100.06133			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	102.07747			102.05717			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.07719			100.05935			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.07983			100.06133			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	101.88310		7.16000	101.86330			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	100.08501			100.06521			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	100.08459			100.06489			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	100.09470			100.07247			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	100.09334			100.07144			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	100.13428			100.10212			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	100.12962			100.09864			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.07708			100.05927			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.08047			100.06181			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A3	On 18/07/2018	Spot Bond		8.73000	102.29190		8.73000	102.26776			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	99.81106			99.79308			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.07983			100.06133			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.75000	100.63177		8.75500	100.59426			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	99.62640			99.55835			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.08114			100.01231			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	100.08522			100.06536			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.08406			100.06450			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.08504			100.01528			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.09449			100.07231			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.09406			100.07200			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.09196			100.02055			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.12703			100.09670			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.12745			100.09701			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.12805			100.04806			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	101.20858			101.18877			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	101.24921			101.22872			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		9.03000	102.04039		9.01500	102.06852			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond		0.00000	101.22484			101.20475			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond		0.00000	101.28172			101.26066			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond		8.94000	100.03151		8.92500	100.05984			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond		0.00000	101.50089			101.48089			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond		0.00000	101.58108			101.55996			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond		9.05000	98.97895		9.03500	99.00803			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12B1	On 21/08/2019	Spot Bond		0.00000	101.35481			101.33251			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	101.35481			101.33251			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond		0.00000	101.67123			101.64885			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	101.48464			101.46012			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	101.48464			101.46012			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond		0.00000	101.83135			101.80674			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	102.01051			101.97692			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	102.01051			101.97692			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	102.47992			102.44617			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.08125			100.01239			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		5.85609		101.06155	5.84161			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.32397			100.25634			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.07962			100.01115			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.49018			100.42226			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.07962			100.01115			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.08071			100.01198			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.08125			100.01239			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.07897			100.01066			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.08071			100.01198			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.08666			100.01652			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.08666			100.01652			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.08666			100.01652			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.09531			100.02311			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.09747			100.02476			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.09477			100.02270			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.13786			100.05554			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.14054			100.05758			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.13947			100.05677			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		6.65500	99.90892		6.67000	99.89047			0.00	0	550,000,000.00
TL20	On 22/02/2020	Spot Bond		9.38000	88.26288		9.36500	88.29278			1,876,000,000,000.00	200,000,000	200,000,000.00
TL20/R207	On 25/11/2020	Spot Bond		10.00000	108.52400		10.00000	108.49500			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.99500	106.95448		8.00000	106.91974			70,356,000,000,000.00	8,800,000,000	29,621,300,000.00
TN20	On 17/09/2020	Spot Bond		9.27500	106.17532		9.25500	106.23538			133,560,000,000,000.00	14,400,000,000	22,212,000,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	1.47693		100.00000	1.47331			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.48500	112.61089		9.47000	112.67287			259,319,900,000,000.00	27,340,000,000	11,410,000,000.00
TN25	On 19/08/2025	Spot Bond		9.70000	100.36757		9.70000	100.34132			312,340,000,000,000.00	32,200,000,000	15,650,000,000.00
TN27	On 14/11/2027	Spot Bond		9.75000	97.86820		9.75000	97.84247			177,450,000,000,000.00	18,200,000,000	9,586,900,000.00
TN30	On 09/10/2030	Spot Bond		10.11000	103.43847		10.10500	103.45018			80,880,000,000,000.00	8,000,000,000	12,500,000,000.00
TN40	On 09/10/2040	Spot Bond		10.48000	102.81541		10.48500	102.74165			20,960,000,000,000.00	2,000,000,000	11,000,000,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.89761			100.87820			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	101.25322			101.23311			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	101.38698			101.36616			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ3	On 15/04/2022	Spot Bond		0.00000	101.42176			101.40041			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	101.42534			101.40394			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	101.59697			101.57297			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	101.95293			101.92352			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	101.42358			101.40221			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.52400		10.00000	108.49500			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.34437			100.32539			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.35126			100.33187			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.26718			100.24945			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.28438			100.26542			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.83417		10.00000	99.80655			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.83829		9.75000	99.81136			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.84119		100.00000	9.81497			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.76100			100.74446			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.80635			100.78863			0.00	0	0.00
TRAA3U	On 14/06/2024	Spot Bond		100.00000	7.75686		100.00000	7.72544			0.00	0	0.00
TRAA4U	On 14/06/2024	Spot Bond		100.00000	8.26490		100.00000	8.23144			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.83148			100.81310			0.00	0	0.00
TRAB2U	On 14/06/2024	Spot Bond		100.00000	8.56973		100.00000	8.53504			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.83650			100.81798			0.00	0	0.00
TRAC2U	On 14/06/2024	Spot Bond		100.00000	8.82375		100.00000	8.78803			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.97629			100.95412			0.00	0	0.00
TRAD2U	On 14/06/2024	Spot Bond		100.00000	11.92285		100.00000	11.87458			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAE1	On 14/06/2024	Spot Bond	0.00000	101.28062			101.25045			0.00	0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000	15.32678		100.00000	15.26472			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	11.73153		100.00000	11.70215			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	99.39049			99.37257			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	99.13527			99.11726			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	98.58496			98.56634			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	98.35433			98.33604			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	98.08047			98.06202			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	97.79594			97.77726			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	97.52658			97.50785			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	101.46694			101.42834			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.30520			100.26705			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	96.46966			96.45088			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	95.99888			95.98035			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	95.66019			95.64132			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	94.99613			94.97774			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000	99.90071			99.88417			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	94.78089			94.76264			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000	94.41425			94.39563			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000	94.08137			94.06252			0.00	0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000	93.69206			93.67283			0.00	0	0.00
TSP187	On 25/06/2015	Spot Bond	0.00000	98.97686			98.96036			0.00	0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000	93.42290			93.40367			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	15.12321		100.00000	15.08535			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC083	On 28/07/2015	Spot Bond		0.00000	101.50904			101.49041			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond		0.00000	101.31720			101.29916			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond		0.00000	101.28219			101.26438			0.00	0	0.00
TWC087	On 02/06/2015	Spot Bond		0.00000	101.02288			101.00493			0.00	0	0.00
TWC088	On 23/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.54356			0.00	0	0.00
TWC089	On 22/06/2015	Spot Bond		0.00000	100.57056			100.55273			0.00	0	0.00
TWC090	On 21/09/2015	Spot Bond		0.00000	100.58734			100.57018			0.00	0	0.00
TWC091	On 14/05/2015	Spot Bond		0.00000	100.19288			100.17534			0.00	0	0.00
TWC092	On 10/07/2015	Spot Bond		0.00000	100.19613			100.17830			0.00	0	0.00
TWC093	On 13/07/2015	Spot Bond		0.00000	100.16047			100.14264			0.00	0	0.00
TWC094	On 15/07/2015	Spot Bond		0.00000	100.12481			100.10698			0.00	0	0.00
TWC095	On 16/10/2015	Spot Bond		0.00000	100.07139			100.05493			0.00	0	0.00
TWC096	On 24/07/2015	Spot Bond		0.00000	100.07132			100.05349			0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond		0.00000	101.13219			101.11233			0.00	0	0.00
TWCJ18	On 13/07/2015	Spot Bond		100.00000	82.02247		100.00000	81.83857			0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond		0.00000	101.03849			101.02027			0.00	0	0.00
TWCM18	On 13/07/2015	Spot Bond		0.00000	100.16417			100.14593			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.93000	109.45469		8.91000	109.52299			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VJA01U	On 20/01/2023	Spot Bond		100.00000	8.10826		100.00000	8.09203			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond		100.00000	7.92069		100.00000	7.90483			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond		0.00000	101.72311			101.70353			0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond		100.00000	73.29317		100.00000	73.14629			0.00	0	0.00

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	100.55486			100.53504			0.00	0	0.00
VKC09	On 25/03/2016	Spot Bond		0.00000	100.55236			100.53389			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	101.51075			101.49069			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	101.55912			101.53840			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	101.56121			101.54046			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.51317			100.49367			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.52675			100.50671			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond		100.00000	7.61175		100.00000	7.59651			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond		100.00000	7.42417		100.00000	7.40931			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond		100.00000	0.00022		100.00000	0.00022			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.89000	110.83371		6.89000	110.81298		137,800,000,000,000.00	20,000,000,000	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond		1.44000	238.49198		1.59000	237.41774			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond		6.42500	103.87830		6.44000	103.85864			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.54500	106.41218		7.55000	106.38070		72,432,000,000,000.00	9,600,000,000	4,800,000,000.00	
WSP3	On 28/05/2019	Spot Bond		7.83500	107.65532		7.84000	107.61479			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.05500	107.52666		8.04000	107.56643			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.13000	107.75759		8.11000	107.83104		43,902,000,000,000.00	5,400,000,000	2,700,000,000.00	
Z014	On 30/06/2015	Spot Bond		6.05500	98.90075		6.07000	98.88180			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		5.98500	97.16406		6.00000	97.14164			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.05500	98.88453		6.07000	98.86554			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond		7.22500	73.01039		7.23000	72.98069			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	67.09559		100.00000	66.97248			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond		100.00000	37.67765		100.00000	37.60616			0.00	0	0.00

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>										1.92e+017	3,169,978,213	06,230,789,666.00
<b>Grand Total:</b>										1.92e+017	3,170,033,142	06,234,803,879.00