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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DAILY MTM REPORT**

DAILY SUMMARY FOR: 25/02/2015

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 25/02/2015	Any day expiry		11.52150	11.52150		11.56340	11.56340		13.26	29,703,340.50	2,586	0.00
\$ / R	On 26/02/2015	Any day expiry		11.52420	11.52420		11.56340	11.56340		13.18	0.00	0	1,953.00
\$ / R	On 27/02/2015	Any day expiry		11.52420	11.52420		11.56250	11.56250		12.74	0.00	0	1,140.00
\$ / R	On 27/02/2015	Any day expiry	11.60	Call	20.91410	0.02091	47.17140	0.04717	20.914	14.62	0.00	0	10,000.00
\$ / R	On 27/02/2015	Any day expiry	11.95	Call	0.65680	0.00066	2.47550	0.00248	0.657	21.22	0.00	0	10,000.00
\$ / R	On 05/03/2015	Any day expiry		11.53220	11.53220		11.57370	11.57370		11.97	0.00	0	0.00
\$ / R	On 05/03/2015	Any day expiry	11.63	Call	47.02700	0.04703	75.34530	0.07535	47.027	12.77	0.00	0	5,000.00
\$ / R	On 09/03/2015	Any day expiry		11.53960	11.53960		11.58120	11.58120		11.84	0.00	0	0.00
\$ / R	On 09/03/2015	Any day expiry	11.43	Call	165.12900	0.16513	0.00000	0.00000	165.129	12.16	600,000.00	5,000	5,000.00
\$ / R	On 09/03/2015	Any day expiry	11.57	Call	85.91160	0.08591	121.69340	0.12169	85.912	12.01	310,000.00	5,000	0.00
\$ / R	On 12/03/2015	Any day expiry		11.54500	11.54500		11.58680	11.58680		12.14	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future		11.55220	11.55220		11.59430	11.59430		12.01	768,590,970.40	66,532	1,158,567.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	0.07790	0.00008	0.11870	0.00012	0.078	18.30	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	0.19740	0.00020	0.32210	0.00032	0.197	16.81	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	0.46100	0.00046	0.78190	0.00078	0.461	15.54	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	1.12730	0.00113	1.95090	0.00195	1.127	14.26	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	1.43720	0.00144	2.48320	0.00248	1.437	13.93	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	1.74960	0.00175	3.01180	0.00301	1.750	13.66	0.00	0	1,112.00

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 16/03/2015	Foreign Exchange Future	10.80	Put	1.83830	0.00184	3.16070	0.00316	1.838	13.59	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	3.03530	0.00304	5.11680	0.00512	3.035	12.92	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	5.71940	0.00572	8.26370	0.00826	5.719	12.54	0.00	0	76,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	557.91940	0.55792	602.56370	0.60256	557.919	12.54	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	331.76010	0.33176	377.84890	0.37785	331.760	12.30	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	39.06460	0.03906	42.81550	0.04282	39.065	12.25	0.00	0	9,950.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Put	50.81290	0.05081	54.00260	0.05400	50.813	12.20	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	217.28000	0.21728	261.62680	0.26163	217.280	12.15	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Call	203.74650	0.20375	247.60160	0.24760	203.747	12.13	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	71.54650	0.07155	73.30160	0.07330	71.546	12.13	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	85.85980	0.08586	86.41990	0.08642	85.860	12.09	0.00	0	9,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.47	Call	171.93280	0.17193	214.25110	0.21425	171.933	12.08	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	132.48190	0.13248	171.90780	0.17191	132.482	12.02	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	127.34540	0.12735	166.28880	0.16629	127.345	12.01	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	125.14540	0.12515	121.98880	0.12199	125.145	12.01	0.00	0	120.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	107.66360	0.10766	139.85420	0.13985	107.664	12.35	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.65	Call	90.84740	0.09085	120.16560	0.12017	90.847	12.70	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	239.30200	0.23930	222.53620	0.22254	239.302	13.19	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	64.51630	0.06452	88.20170	0.08820	64.516	13.40	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	62.34410	0.06234	85.49030	0.08549	62.344	13.46	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	38.73530	0.03874	55.10000	0.05510	38.735	14.44	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	395.25640	0.39526	369.09700	0.36910	395.256	14.51	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	27.78860	0.02779	40.29600	0.04030	27.789	15.13	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	475.58860	0.47559	445.99600	0.44600	475.589	15.13	0.00	0	800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	23.61920	0.02362	34.50530	0.03451	23.619	15.48	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	6.61470	0.00661	10.26980	0.01027	6.615	18.77	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	954.41470	0.95441	915.96980	0.91597	954.415	18.77	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	5.45380	0.00545	8.56630	0.00857	5.454	19.36	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	5.08520	0.00509	8.02020	0.00802	5.085	19.59	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	2.60800	0.00261	4.58680	0.00459	2.608	20.53	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	1.05070	0.00105	1.86100	0.00186	1.051	21.06	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	0.07660	0.00008	0.10450	0.00010	0.077	26.85	0.00	0	46,165.00
\$ / R	On 27/03/2015	Any day expiry	11.57190		11.57190	11.57190	11.61500	11.61500		12.42	0.00	0	2,964.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	5.28120	0.00528	7.26850	0.00727	5.281	13.03	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	16.15880	0.01616	19.65130	0.01965	16.159	12.17	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	29.50770	0.02951	33.09230	0.03309	29.508	12.22	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	147.13400	0.14713	181.71350	0.18171	147.134	12.48	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	88.07920	0.08808	112.69970	0.11270	88.079	13.69	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	0.04410	0.00004	0.03020	0.00003	0.044	24.51	0.00	0	300.00
\$ / R	On 30/03/2015	Any day expiry	11.57720		11.57720	11.57720	10.80000	10.80000		12.29	13,352,821.30	1,157	1,157.00
\$ / R	On 01/04/2015	Any day expiry	11.58090		11.58090	11.58090	11.62450	11.62450		12.31	0.00	0	116.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	43.41130	0.04341	46.83450	0.04683	43.411	12.10	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	38.61330	0.03861	49.70210	0.04970	38.613	15.94	0.00	0	22,187.00
\$ / R	On 28/04/2015	Any day expiry	11.63240		11.63240	11.63240	11.67540	11.67540		12.28	231,166.00	20	2,729.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	17.25540	0.01726	20.88530	0.02089	17.255	12.17	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	56.03580	0.05604	60.34280	0.06034	56.036	11.60	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	125.19210	0.12519	150.93070	0.15093	125.192	13.91	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	12.67400	0.01267	14.56330	0.01456	12.674	31.27	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/05/2015	Any day expiry		11.66110	11.66110		11.70410	11.70410		12.33	0.00	0	6,000.00
\$ / R	On 15/05/2015	Any day expiry		11.66500	11.66500		11.70790	11.70790		12.36	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry		11.68800	11.68800		11.73090	11.73090		12.52	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	28.94670	0.02895	31.58520	0.03159	28.947	11.95	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	42.40550	0.04241	46.02330	0.04602	42.406	11.69	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	75.81990	0.07582	78.00280	0.07800	75.820	11.49	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	218.69650	0.21870	252.90720	0.25291	218.697	13.34	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	147.16050	0.14716	174.40000	0.17440	147.160	14.61	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	19.76160	0.01976	25.84470	0.02584	19.762	29.11	0.00	0	300.00
\$ / R	On 09/06/2015	Any day expiry		11.69770	11.69770		11.75680	11.75680		12.61	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future		11.71940	11.71940		11.76270	11.76270		12.65	457,103,477.60	39,004	201,172.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	30.12400	0.03012	32.77260	0.03277	30.124	12.08	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	31.73550	0.03174	34.50710	0.03451	31.736	12.05	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	36.10230	0.03610	39.19220	0.03919	36.102	11.97	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	56.47880	0.05648	60.80790	0.06081	56.479	11.69	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	59.26120	0.05926	63.73210	0.06373	59.261	11.66	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Call	551.19610	0.55120	596.49820	0.59650	551.196	11.88	0.00	0	2,170.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	440.76680	0.44077	484.92600	0.48493	440.767	12.23	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	429.59700	0.42960	473.57730	0.47358	429.597	12.27	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	210.19700	0.21020	210.87730	0.21088	210.197	12.27	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	376.98720	0.37699	419.93230	0.41993	376.987	12.46	188,493.60	500	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	352.67790	0.35268	395.01650	0.39502	352.678	12.55	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	164.88590	0.16489	192.21110	0.19221	164.886	14.97	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	126.37570	0.12638	148.99210	0.14899	126.376	16.00	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	118.09240	0.11809	139.60640	0.13961	118.092	16.28	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	84.08320	0.08408	101.16240	0.10116	84.083	17.70	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	69.58330	0.06958	84.31080	0.08431	69.583	18.51	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	57.52680	0.05753	70.13530	0.07014	57.527	19.38	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry		11.71350	11.71350		11.79060	11.79060		12.87	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	44.99030	0.04499	45.22660	0.04523	44.990	11.93	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	100.41990	0.10042	98.96760	0.09897	100.420	11.51	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	157.18170	0.15718	191.98700	0.19199	157.182	15.55	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	25.85830	0.02586	33.24070	0.03324	25.858	28.16	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry		11.74710	11.74710		11.85630	11.85630		13.08	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	60.56890	0.06057	56.98490	0.05698	60.569	11.86	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	123.16020	0.12316	115.52660	0.11553	123.160	11.53	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	172.40790	0.17241	213.72080	0.21372	172.408	16.35	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	35.83010	0.03583	46.56560	0.04657	35.830	27.39	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry		11.81220	11.81220		11.91400	11.91400		13.19	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	67.39940	0.06740	65.61110	0.06561	67.399	11.75	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	131.35780	0.13136	126.95500	0.12695	131.358	11.49	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	188.65390	0.18865	226.18040	0.22618	188.654	17.09	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	42.59180	0.04259	51.93900	0.05194	42.592	26.93	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry		11.86950	11.86950		11.94200	11.94200		13.39	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future		11.90490	11.90490		11.95000	11.95000		13.39	131,072,949.00	11,010	32,639.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	41.85380	0.04185	46.95100	0.04695	41.854	12.05	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,349.34440	1.34934	1,399.78610	1.39979	1,349.344	11.95	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	92.10510	0.09211	97.95800	0.09796	92.105	11.61	0.00	0	24,142.00

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\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,000.64100	1.00064	1,051.71550	1.05172	1,000.641	11.61	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	95.74100	0.09574	101.71550	0.10172	95.741	11.61	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	138.46110	0.13846	145.50410	0.14550	138.461	11.55	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	161.75880	0.16176	169.16860	0.16917	161.759	11.52	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	248.73950	0.24874	249.96110	0.24996	248.740	12.14	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	267.79590	0.26780	268.57930	0.26858	267.796	12.27	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	602.60010	0.60260	647.77780	0.64778	602.600	12.46	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	439.74060	0.43974	478.52720	0.47853	439.741	13.74	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	310.33040	0.31033	340.27850	0.34028	310.330	15.46	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	220.43710	0.22044	243.15810	0.24316	220.437	17.30	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	181.75920	0.18176	201.41880	0.20142	181.759	18.32	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	134.99380	0.13499	149.83190	0.14983	134.994	20.08	0.00	0	115,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	118.80010	0.11880	131.79560	0.13180	118.800	20.96	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	116.48100	0.11648	126.93290	0.12693	116.481	22.33	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			11.89700	11.89700	11.97800	11.97800		13.58	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	70.80660	0.07081	70.65500	0.07066	70.807	11.59	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	140.04410	0.14004	138.25550	0.13826	140.044	11.62	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	218.00700	0.21801	208.88890	0.20889	218.007	11.80	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	208.24940	0.20825	237.92760	0.23793	208.249	17.87	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	145.94020	0.14594	166.91090	0.16691	145.940	19.97	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	54.61900	0.05462	64.88760	0.06489	54.619	26.68	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			11.93240	11.93240	12.03790	12.03790		13.76	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	78.79980	0.07880	77.64390	0.07764	78.800	11.46	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	154.28160	0.15428	146.06910	0.14607	154.282	11.65	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	215.70410	0.21570	248.10980	0.24811	215.704	18.56	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	66.66150	0.06666	78.98460	0.07898	66.661	26.44	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			11.99130	11.99130	12.09380	12.09380		13.91	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	84.02520	0.08403	83.17670	0.08318	84.025	11.45	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	159.04850	0.15905	150.92340	0.15092	159.049	11.61	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	227.37400	0.22737	256.79330	0.25679	227.374	19.20	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	67.44200	0.06744	81.23850	0.08124	67.442	26.28	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.04630	12.04630	12.11960	12.11960		14.04	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.07780		12.07780	12.07780	12.12550	12.12550		13.89	24,155,600.00	2,000	52,153.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	104.02890	0.10403	106.94840	0.10695	104.029	11.42	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,231.82890	1.23183	1,282.44840	1.28245	1,231.829	11.42	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,192.35760	1.19236	1,243.00850	1.24301	1,192.358	11.47	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,041.84090	1.04184	1,092.42550	1.09243	1,041.841	11.65	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	903.80230	0.90380	953.95490	0.95395	903.802	11.83	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	320.55890	0.32056	316.75440	0.31675	320.559	12.41	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	372.97470	0.37297	398.89490	0.39889	372.975	16.76	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	356.60710	0.35661	381.42460	0.38142	356.607	17.05	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	341.43710	0.34144	365.19430	0.36519	341.437	17.35	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	307.33810	0.30734	329.37870	0.32938	307.338	17.99	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	216.73020	0.21673	232.22790	0.23223	216.730	20.44	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry			12.07190	12.07190	12.14530	12.14530		14.02	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	85.33050	0.08533	87.50010	0.08750	85.330	11.45	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	156.80480	0.15680	153.67070	0.15367	156.805	11.57	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	240.04850	0.24005	263.04480	0.26304	240.048	19.78	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 21/12/2015	Any day expiry	17.87	Call	71.46880	0.07147	79.52450	0.07952	71.469	26.25	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.09740	12.09740	12.25020	12.25020		14.22	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	350.46980	0.35047	313.77720	0.31378	350.470	12.17	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	249.17240	0.24917	284.75770	0.28476	249.172	23.82	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.20150	12.20150	12.30640	12.30640		14.34	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.26360	12.26360	12.31250	12.31250		14.33	12,263,600.00	1,000	0.00
\$ / R	On 09/06/2016	Any day expiry			12.25740	12.25740	12.48960	12.48960		14.82	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.45020	12.45020	12.49780	12.49780		14.82	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			12.44200	12.44200	12.68910	12.68910		15.15	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.65130	12.65130	12.69720	12.69720		15.15	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			12.64310	12.64310	12.87230	12.87230		15.30	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			12.83790	12.83790	12.88250	12.88250		15.40	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.55220	11.55220	11.59430	11.59430		12.01	311,909.40	27	2,097.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	30,721.00510	0.30721	35,319.11970	0.35319	30,721.005	12.27	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.71940	11.71940	11.76270	11.76270		12.65	82,035.80	7	187.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			11.90490	11.90490	11.95000	11.95000		13.39	0.00	0	161.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.07780	12.07780	12.12550	12.12550		13.89	0.00	0	0.00
£ / R	On 16/03/2015	Foreign Exchange Future			17.89490	17.89490	17.89100	17.89100		10.17	56,458,409.50	3,155	39,054.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	3.27320	0.00327	6.40460	0.00640	3.273	13.97	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	8.11910	0.00812	12.06960	0.01207	8.119	12.81	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.50	Put	49.26730	0.04927	66.63790	0.06664	49.267	11.34	0.00	0	3,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	18.43	Call	35.69050	0.03569	45.16510	0.04517	35.691	11.99	0.00	0	7,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	7.29150	0.00729	9.25110	0.00925	7.291	14.12	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	4.11000	0.00411	5.70190	0.00570	4.110	15.20	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	1.87180	0.00187	2.99330	0.00299	1.872	16.88	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.14260	18.14260	18.13970	18.13970		12.16	0.00	0	6,961.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.42220	18.42220	18.42070	18.42070		13.05	0.00	0	1,051.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.68750	18.68750	18.68940	18.68940		13.57	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09709	0.09709	0.09699	0.09699		15.85	0.00	0	555.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09861	0.09861	0.09852	0.09852		15.36	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10067	0.10067	0.10024	0.10024		14.83	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.10890	13.10890	13.13200	13.13200		11.32	70,801,168.90	5,401	81,836.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.45	Put	3.83190	0.00383	6.70800	0.00671	3.832	11.90	0.00	0	15,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.85	Call	303.15220	0.30315	334.71000	0.33471	303.152	11.54	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	88.02520	0.08803	97.58310	0.09758	88.025	11.41	0.00	0	10,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	340.45850	0.34046	336.59430	0.33659	340.458	12.66	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	702.20790	0.70221	687.17380	0.68717	702.208	14.38	0.00	0	500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	895.89910	0.89590	878.51670	0.87852	895.899	14.98	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	915.50930	0.91551	897.91780	0.89792	915.509	15.04	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	1,142.76000	1.14276	1,123.16630	1.12317	1,142.760	15.72	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	0.20350	0.00020	0.58590	0.00059	0.204	19.41	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	0.18400	0.00018	0.50840	0.00051	0.184	19.68	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	0.12650	0.00013	0.29270	0.00029	0.127	20.76	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	0.12010	0.00012	0.26990	0.00027	0.120	20.92	0.00	0	5,700.00

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 16/03/2015	Foreign Exchange Future	15.31	Call	0.11400		0.00011		0.24910	0.00025	0.114	21.08	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	0.11210		0.00011		0.24260	0.00024	0.112	21.14	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	0.10490		0.00010		0.21820	0.00022	0.105	21.35	0.00	0	32,000.00
€ / R	On 01/06/2015	Any day expiry			13.28670		13.28670		13.31090	13.31090		11.97	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	93.14100		0.09314		111.26660	0.11127	93.141	15.80	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.31340		13.31340		13.33780	13.33780		12.04	57,886,663.20	4,348	97,839.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	85.30090		0.08530		98.72350	0.09872	85.301	11.08	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	401.70720		0.40171		413.40230	0.41340	401.707	12.37	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.48	Call	288.02320		0.28802		322.96010	0.32296	288.023	12.63	0.00	0	2,424.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	207.24130		0.20724		237.23010	0.23723	207.241	13.60	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	52.64030		0.05264		63.54610	0.06355	52.640	18.73	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.54550		13.54550		13.57210	13.57210		12.62	54,182,000.00	4,000	6,805.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.77000		13.77000		13.79970	13.79970		12.99	0.00	0	1,550.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	725.08350		0.72508		737.46430	0.73746	725.084	13.41	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	214.42120		0.21442		233.58660	0.23359	214.421	19.95	0.00	0	6,076.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.57840		14.57840		14.61220	14.61220		14.51	29,156,800.00	2,000	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/05/2015	Index Future			566.55600		566.55600		563.88600	563.88600			0.00	0	0.00
AL37	On 07/05/2015	Index Future			462.29500		462.29500		461.34800	461.34800			0.00	0	119.00
AL37	On 06/08/2015	Index Future			469.81700		469.81700		468.85700	468.85700			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			552.39900		552.39900		550.53600	550.53600			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			561.38800		561.38800		559.49600	559.49600			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			504.52300		504.52300		502.85700	502.85700			0.00	0	618.00
ALBI	On 06/08/2015	Index Future			512.73200		512.73200		511.04100	511.04100			0.00	0	10.00
ALBI	On 05/11/2015	Index Future			521.34700		521.34700		519.62800	519.62800			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.10060		9.10060		8.99860	8.99860		14.63	2,275,150.00	250	8,460.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	75.97500		0.07598		134.59960	0.13460	75.975	14.52	0.00	0	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	332.49240		0.33249		428.21540	0.42822	332.492	15.71	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	8.60800		0.00861		8.07700	0.00808	8.608	17.43	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	1.52500		0.00153		1.50400	0.00150	1.525	21.36	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.18360		9.18360		9.08150	9.08150		14.11	18,826,380.00	2,050	9,698.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	41.30460		0.04130		63.27880	0.06328	41.305	14.22	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	82.43450		0.08243		117.36550	0.11737	82.435	13.98	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	192.93040		0.19293		252.55340	0.25255	192.930	14.01	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	295.86970		0.29587		264.47110	0.26447	295.870	14.08	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	168.13170		0.16813		154.13020	0.15413	168.132	14.88	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	131.38780		0.13139		122.02980	0.12203	131.388	15.27	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.28320		9.28320		9.18180	9.18180		12.80	0.00	0	777.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.37940		9.37940		9.27960	9.27960		12.97	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.27960		9.27960		9.18240	9.18240		8.63	0.00	0	140.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.40280		9.40280		9.30800	9.30800		12.03	0.00	0	1,631.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFZ	On 16/03/2015	Can-Do Future		37.01570	37.01570		60.23160	60.23160			0.00	0	10,000.00
CF CANDO CAGE	On 02/03/2015	Can-Do Future		0.54000	0.54000		6.95000	6.95000			0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.17600	12.17600		12.19730	12.19730		12.58	0.00	0	3,082.00
CHF / R	On 12/06/2015	Foreign Exchange Future		12.39890	12.39890		12.42090	12.42090		13.40	0.00	0	6,542.00
CNH / R	On 16/03/2015	Foreign Exchange Future		1.83980	1.83980		1.84510	1.84510		11.62	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future		1.84930	1.84930		1.85450	1.85450		12.14	0.00	0	0.00
DKK / R	On 16/03/2015	Foreign Exchange Future		1.75780	1.75780		1.76200	1.76200		9.15	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future		1.78890	1.78890		1.79350	1.79350		13.30	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future		1.82860	1.82860		1.83340	1.83340		13.10	0.00	0	0.00
E170	On 01/08/2021	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 07/05/2015	Bond Future		122.19340	122.19340		122.23981	122.23981			0.00	0	0.00
EL28	On 06/08/2015	Bond Future		124.21316	124.21316		124.26207	124.26207			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.13433	86.74843		9.18318	86.36604			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future		9.20270	88.17516		9.25288	87.78776			0.00	0	0.00
ES33	On 05/11/2015	Bond Future		9.26710	85.85357		9.31871	85.46029			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		500.53300	500.53300		498.92500	498.92500			80,085,280.00	16	452.00
GOVI	On 06/08/2015	GOVI		508.67700	508.67700		507.04500	507.04500			0.00	0	29.00
GOVI	On 05/11/2015	GOVI		517.22400	517.22400		515.56500	515.56500			0.00	0	0.00
I2025	On 07/05/2015	Bond Future		118.43103	118.43103		118.47942	118.47942			0.00	0	16.00
I2025	On 06/08/2015	Bond Future		119.21251	119.21251		119.26334	119.26334			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	125.56340	125.56340		125.61454	125.61454			0.00	0	3,261.00
I2038	On 06/08/2015		Bond Future	126.31577	126.31577		126.36946	126.36946			0.00	0	0.00
I2038	On 31/01/2038		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/05/2015		Bond Future	125.56295	125.56295		125.61439	125.61439			0.00	0	5,889.00
I2046	On 06/08/2015		Bond Future	127.63820	127.63820		127.69209	127.69209			0.00	0	0.00
I2046	On 31/03/2046		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 07/05/2015		Bond Future	134.67272	134.67272		134.72671	134.72671			0.00	0	2,753.00
I2050	On 06/08/2015		Bond Future	135.42636	135.42636		135.48295	135.48295			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	224.79900	224.79900		224.77800	224.77800			0.00	0	1,076.00
IGOV	On 06/08/2015		Index Future	228.47500	228.47500		228.45500	228.45500			0.00	0	100.00
IGOV	On 05/11/2015		Index Future	232.33200	232.33200		232.31200	232.31200			0.00	0	0.00
ILBI	On 07/05/2015		Index Future	608.69800	608.69800		608.82000	608.82000			0.00	0	0.00
ILBI	On 06/08/2015		Index Future	618.66900	618.66900		618.79600	618.79600			0.00	0	159.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future	6.10000	93.90000		6.11000	93.89000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	6.12000	93.88000		6.14000	93.86000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.16000	93.84000		6.19000	93.81000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.17000	93.83000		6.21000	93.79000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015		Jibar Tradeable Future	6.14000	93.86000		6.24000	93.76000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015		Jibar Tradeable Future	6.24500	93.75500		6.24500	93.75500			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.25000	93.75000		6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.37000	93.63000		6.45000	93.55000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.50000	93.50000		6.59000	93.41000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	6.66000	93.34000		6.76000	93.24000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	6.81000	93.19000		6.90000	93.10000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	6.95000	93.05000		7.04000	92.96000			0.00	0	0.00
KES / R	On 16/03/2015		Foreign Exchange Future	0.12610	0.12610		0.12650	0.12650			0.00	0	8.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12370	0.12370		0.12510	0.12510			0.00	0	1,870.00
NGN / R	On 16/03/2015		Foreign Exchange Future	0.05720	0.05720		0.05760	0.05760		21.17	0.00	0	5,506.00
NGN / R	On 12/06/2015		Foreign Exchange Future	0.05260	0.05260		0.05270	0.05270			0.00	0	14,200.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.04800	0.04800		0.04820	0.04820			0.00	0	81,701.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.13480	1.13480		1.13260	1.13260			0.00	0	320.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.13600	1.13600		1.13390	1.13390			0.00	0	300.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.13780	1.13780		1.13570	1.13570			0.00	0	0.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.14010	1.14010		1.13810	1.13810			0.00	0	0.00
R157/R201	On 15/09/2015		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
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/05/2015	Bond Future			7.62885		125.93505		7.68201	125.47298		7.74	132,105,867.45	1,049	33,096.00
R186	On 07/05/2015	Bond Future	7.40	Put	2,897.77000		2.89777		3,228.98000	3.22898	2,897.770	7.62	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.45	Put	2,604.12000		2.60412		2,918.58000	2.91858	2,604.120	7.64	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.50	Put	2,329.08000		2.32908		2,626.05000	2.62605	2,329.080	7.66	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.80	Put	1,073.07000		1.07307		1,259.85000	1.25985	1,073.070	7.77	0.00	0	300.00
R186	On 06/08/2015	Bond Future			7.66611		122.70819		7.72101	122.24025		7.84	0.00	0	540.00
R186	On 06/08/2015	Bond Future	8.90	Put	180.23000		0.18023		213.17000	0.21317	180.230	8.32	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			7.69580		124.74994		7.75258	124.27506		7.62	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	381.28000		0.38128		431.42000	0.43142	381.280	8.08	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			7.70901		121.70098		7.76747	121.22072		7.65	0.00	0	5,660.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	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			288.19151		288.19151		288.20703	288.20703			0.00	0	861.00
R197	On 06/08/2015	Bond Future			286.84946		286.84946		286.86921	286.86921			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/05/2015	Bond Future			236.33419		236.33419		236.43170	236.43170			0.00	0	50,916.00
R202	On 06/08/2015	Bond Future			236.99759		236.99759		237.09961	237.09961			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/05/2015	Bond Future			7.38643		103.64761		7.43981	103.33166		6.06	0.00	0	14,434.00
R2023	On 06/08/2015	Bond Future			7.41970		105.35199		7.47521	105.03229		5.89	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	24.67000		0.02467		30.73000	0.03073	24.670	6.27	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/05/2015	Bond Future			6.62962		104.74855		6.68637	104.62460		1.95	57,087,959.75	545	7,710.00
R203	On 06/08/2015	Bond Future			6.62920		106.47133		6.69264	106.34682		1.79	0.00	0	0.00
R203	On 05/11/2015	Bond Future			6.60237		104.07516		6.67451	103.94935		1.64	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
R203/R157	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			8.05257		101.76394		8.09542	101.40024			0.00	0	5,775.00
R2030	On 06/08/2015	Bond Future			8.09808		99.42898		8.14212	99.06068			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			8.19694		101.41272		8.24490	100.97809			0.00	0	18.00
R2032	On 06/08/2015	Bond Future			8.24143		103.08096		8.29065	102.64066			0.00	0	0.00
R2032	On 05/11/2015	Bond Future			8.28040		100.63969		8.33097	100.19279			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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2037	On 07/05/2015	Bond Future			8.25036		104.85353		8.30323	104.31518			0.00	0	32,860.00
R2037	On 06/08/2015	Bond Future			8.29428		102.31888		8.34850	101.77308			0.00	0	1,954.00
R2037	On 05/11/2015	Bond Future			8.32925		104.02180		8.38483	103.46764			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			6.85575		106.71429		6.92151	106.50272		2.93	0.00	0	14,609.00
R204	On 06/08/2015	Bond Future			6.87932		104.43270		6.95024	104.21914		2.93	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	13.78000		0.01378		18.32000	0.01832	13.780	3.14	0.00	0	699.00
R204	On 05/11/2015	Bond Future			6.88426		106.17025		6.96128	105.95389		2.77	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/R157	On 15/01/2020	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			8.30325		107.27971		8.37131	106.51371			0.00	0	9,494.00
R2044	On 06/08/2015	Bond Future			8.34500		104.65968		8.41476	103.88251			0.00	0	0.00
R2044	On 05/11/2015	Bond Future			8.37834		106.40154		8.44978	105.61219			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			8.28927		106.88549		8.35202	106.15400			151,777,395.80	1,420	34,258.00
R2048	On 06/08/2015	Bond Future			8.32655		108.64315		8.39079	107.90105			0.00	0	745.00
R2048	On 05/11/2015	Bond Future			8.36089		106.01862		8.42667	105.26496			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.02744		103.20312		7.07666	103.00888		3.86	0.00	0	35,334.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,786.32000		2.78632		2,608.72000	2.60872	2,786.320	4.10	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.05931		101.25745		7.11148	101.06146		3.85	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,972.35000		1.97235		1,837.20000	1.83720	1,972.350	3.98	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.07267		102.94230		7.12818	102.74380		3.68	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	2,021.79000		2.02179		1,895.70000	1.89570	2,021.790	3.79	0.00	0	53.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	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			7.14732		98.88223		7.20116	98.63046		4.89	98,882.23	1	60,921.00
R208	On 06/08/2015	Bond Future			7.17708		100.50875		7.23353	100.25427		4.74	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	15.54000		0.01554		19.61000	0.01961	15.540	5.06	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.19654		98.78023		7.25593	98.52226		4.69	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	163.67000		0.16367		188.35000	0.18835	163.670	5.00	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/R157	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208/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		8.20644	81.31037		8.25403	80.91005		12.47	36,589,666.50	450	14,141.00
R209	On 07/05/2015	Bond Future	7.30	Call	60.01000	0.06001	49.06000	0.04906	60.010	11.97	0.00	0	700.00
R209	On 07/05/2015	Bond Future	8.30	Put	1,417.33000	1.41733	1,604.72000	1.60472	1,417.330	12.52	0.00	0	700.00
R209	On 06/08/2015	Bond Future		8.24494	82.64786		8.29362	82.24219		12.25	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	81.30000	0.08130	95.36000	0.09536	81.300	12.94	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future		8.27845	80.87423		8.32830	80.46236		12.50	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/R157	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/05/2015	Bond Future		174.69643	174.69643		174.76932	174.76932			0.00	0	583.00
R210	On 06/08/2015	Bond Future		177.58355	177.58355		177.66014	177.66014			0.00	0	0.00
R210	On 31/03/2028	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/05/2015	Bond Future		131.78942	131.78942		131.84663	131.84663			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future		132.33530	132.33530		132.39528	132.39528			0.00	0	0.00
R211	On 31/01/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/05/2015	Bond Future		137.28928	137.28928		137.17266	137.17266			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future		137.76675	137.76675		137.65011	137.65011			0.00	0	0.00
R212	On 31/01/2022	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/05/2015	Bond Future		8.10817	91.59723		8.15078	91.24843		10.60	73,277,784.00	800	15,666.00
R213	On 06/08/2015	Bond Future		8.14902	93.10349		8.19272	92.75021		10.38	0.00	0	0.00
R213	On 05/11/2015	Bond Future		8.18666	91.10682		8.23155	90.74819		10.56	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		8.23352	82.84487		8.28091	82.41802		13.25	107,698,331.00	1,300	15,271.00
R214	On 06/08/2015	Bond Future		8.26972	84.20722		8.31817	83.77454		13.01	0.00	0	0.00
R214	On 05/11/2015	Bond Future		8.30300	82.31579		8.35258	81.87643		13.30	0.00	0	0.00
R214	On 04/02/2016	Bond Future		8.32728	83.80135		8.37784	83.35617		12.99	0.00	0	4,420.00
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 16/03/2015	Foreign Exchange Future		20,581.73000	20,581.73000		20,621.65000	20,621.65000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On 16/03/2015	Foreign Exchange Future	4.63300		4.63300		4.66420	4.66420		8.44	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.60400		4.60400		4.63400	4.63400		10.38	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.62740		1.62740		1.63570	1.63570			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.54610		1.54610		1.55380	1.55380			0.00	0	0.00
<b>Total for Derivatives :</b>											<b>2,366,274,101.93</b>	<b>160,628</b>	<b>4,274,227.00</b>

**i-Bonds**

AA02	On 28/03/2016	Spot Bond	0.00000		101.15415			101.10082			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.71000		103.55244		6.75000	103.48791			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		101.40297			101.34173			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.00500		108.42184		8.06500	108.14142			0.00	0	500,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.96875			100.90726			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.58000		107.84350		8.63000	107.52832			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		105.94300		10.00000	105.86000			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.08335			100.01773			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.15762			100.09138			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.87000		100.50306		8.93000	100.24590			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000		9.67011		100.00000	9.59764			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		103.01910		10.84000	102.92901			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		11.08262		100.00000	11.01473			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.83000		103.56551		6.87000	103.50451			0.00	0	170,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000		101.10500			101.03993			0.00	0	90,000,000.00
AB09	On 03/05/2017	Spot Bond	8.24500		107.32727		8.29500	107.15493			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		107.03200		10.00000	106.94800			0.00	0	0.00
ABCPi3	On 07/12/2023	Spot Bond	2.41500		271.84934		2.42000	271.71452			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN04	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	101.96482			101.90912			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	101.79817			101.49547			0.00	10,000,000,000	5,000,000,000.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	101.61773			101.55445			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	101.65857			101.59363			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	99.03134			98.97186			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.80562			100.75807			0.00	1,000,000,000	1,000,000,000.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.51161			100.45283			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	97.33333	100.00000	98.06358				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.15500	173.14509	2.16000	173.07650				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.15029	2.76000	164.12286				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.93944	2.17000	174.91848				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	186.93205	1.82000	186.91499				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.59125	80.80813	7.64125	80.65004				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.59125	80.80813	7.64125	80.65004				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	97.77000		97.66000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	101.52084		101.45624				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	96.48000		96.39000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	95.63000		95.53000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	95.09000		95.00000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	93.66000		93.57000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	93.08000		92.99000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	101.11825		101.05805				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.98168		100.92201				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN49	On 12/04/2016	Spot Bond		0.00000	92.74000			92.65000			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	92.06000			91.98000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	91.80000			91.71000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	91.54000			91.45000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	101.25973			101.19931			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.00000	109.61891		7.04000	109.53469			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.98948			100.92518			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	90.24000			90.16000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	89.74000			89.66000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.76000	107.52733		2.76000	107.50916			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.51500	161.01712		2.51500	160.99329			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.38000	214.41958		2.38000	214.39022			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	88.01000			88.42000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		8.96000	93.23797		9.01000	92.90252			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.59000			100.50000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	84.13000			84.14000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	102.29990			102.21489			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	96.22000			96.13000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	104.20500			104.20500			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN76	On 21/12/2026	Spot Bond	9.63000		108.07659		9.63000	107.99283			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		99.82000			99.72000			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	8.99500		112.83046		9.04500	112.36351			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.28500		95.61077		8.33500	95.32232			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		104.00000			100.24000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		112.53000			107.50000			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	9.09000		112.10058		9.14000	111.63684			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		89.97000			89.89000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		99.81488			101.70410			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.61334			100.54726			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.74500		110.21172		7.79500	110.00414			0.00	0	1,640,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.29000		109.09076		8.34000	108.77407			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.87000		102.98696		6.91000	102.92246		139,708,320,000,000.00	20,336,000,000	10,000,000,000.00	
ABS6	On 01/06/2020	Spot Bond	8.37500		101.29770		8.42000	101.04192			0.00	0	780,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.19000		97.04929		9.24000	101.02032			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.26500		106.36563		7.32500	106.24217			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.22500		275.55520		2.23000	275.42254			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	2.04000		128.92544		2.04000	128.91123			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.27000		131.46740		2.29000	131.28544			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00662	100.00000	0.00657				0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		94.99743	100.00000	94.27040				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.16000		107.43835	11.20000	107.32084				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.27689		100.19488				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		6.57200	100.00000	6.52330				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.28361		100.19959				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.37871		100.26620				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		39.17220	100.00000	38.88191				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.27017		100.19017				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		68.38718	11.00000	68.32854				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		39.17220	100.00000	38.88191				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		101.66890		101.59839				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		101.82727		101.74986				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		101.59828		101.53084				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		101.64600		101.57648				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		101.66699		101.59656				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.71735		100.64748				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.71735		100.64748				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.72131		100.65105				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.72131		100.65105				0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL087	On 30/07/2017	Spot Bond	0.00000	100.71339			100.64392			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	94.53274			94.47676			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.03200		10.00000	106.94800			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	101.39376			101.32894			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	101.61739			101.54912			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	101.66487			101.59452			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	101.68389			101.61272			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	101.64574			101.57623			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	101.56011			101.49434			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.77500	106.75250		8.82000	106.49553			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.80463			100.73683			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.44301			101.37547			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	88.60645			88.54628			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	176.80783			179.87853			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	176.89214			179.96323			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	101.59819			101.53075			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	102.56303			102.49692			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	99.99977			99.93804			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	102.56142			102.49539			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.71033			100.64115			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	101.15364			101.08621			0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.03200		10.00000	106.94800			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	102.71236			102.64643			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL144		On 20/12/2016	Spot Bond	0.00000	102.71290		102.65293			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	101.60393		101.53625			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	102.58773		102.52506			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	101.42085		101.36113			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	101.38836		101.33005			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	101.45143		101.39038			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	101.56978		101.50359			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	101.50293		101.43964			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	101.42658		101.36661			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	101.44760		101.38672			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	104.59483	10.23000	104.50838			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	101.46844		101.40665			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	101.43614		101.37575			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	121.45256		120.53564			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	8.94500	104.91156	9.00500	104.62135			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	101.56398		101.49804			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.18347	1.75000	117.17786			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	101.47028		101.41356			0.00	2,000,000,000	1,000,000,000.00
ACL172		On 20/06/2015	Spot Bond	0.00000	101.44933		101.38837			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	101.53573		101.46886			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	101.58329		101.51432			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	101.48815		101.42338			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.72768		101.66769			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL181	On 20/06/2017	Spot Bond	0.00000	102.03920			101.97093			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	103.08023			103.01977			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	101.47103			101.40701			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	102.52881			102.46379			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	101.57378			101.50523			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	101.53050			101.46601			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	101.61147			101.54345			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond	0.00000	101.63628			101.56718			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond	0.00000	101.73375			101.67771			0.00	2,600,000,000	1,300,000,000.00
ACL192	On 20/12/2015	Spot Bond	0.00000	101.96967			101.91308			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	101.64209			101.57274			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	101.64209			101.57274			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	101.73541			101.65971			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	101.54525			101.47795			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	101.73579			101.66237			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	103.50655			103.43796			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	101.73541			101.65971			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	96.62389			96.56656			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	101.67455			101.60379			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	101.65937			101.58704			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	128.23142			130.40530			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	129.14069			131.32966			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	101.45009			101.38700			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	101.43676			101.37426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL210		On 20/05/2018	Spot Bond	0.00000	100.19594			100.13817			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	101.47293			101.40883			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	101.49332			101.43045			0.00	800,000,000	400,000,000.00
ACL214		On 20/09/2020	Spot Bond	0.00000	101.53573			101.46886			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	101.45199			101.38882			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	101.45009			101.38700			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	101.58103			101.51434			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	99.81849			99.75155			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.64734			100.57944			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	100.69438			100.62848			0.00	0	0.00
ADCB04		On 27/11/2017	Spot Bond	0.00000	100.06626			99.99993			0.00	0	0.00
ADCP09		On 02/03/2015	Spot Bond	0.00000	101.75242			101.69708			0.00	0	0.00
ADCP10		On 29/05/2015	Spot Bond	0.00000	101.90859			101.84832			0.00	0	0.00
AER01U		On 18/11/2016	Spot Bond	100.00000	21.61207		100.00000	21.45012			0.00	0	0.00
AFS1U		On 27/09/2019	Spot Bond	100.00000	14.52662		100.00000	14.41897			0.00	0	0.00
AHF1A1		On 21/11/2015	Spot Bond	0.00000	100.14058			100.08028			0.00	0	0.00
AHF1B1		On 21/11/2014	Spot Bond	0.00000	100.15448						0.00	0	0.00
AHF1C1		On 21/11/2014	Spot Bond	0.00000	100.16373						0.00	0	0.00
AHF2A1		On 18/10/2015	Spot Bond	0.00000	100.88695			100.82516			0.00	0	0.00
AHF2B1		On 18/10/2015	Spot Bond	0.00000	100.97235			100.90441			0.00	0	0.00
AHF2C1		On 18/10/2015	Spot Bond	0.00000	101.08609			101.00994			0.00	0	0.00
AHF3A1		On 18/10/2039	Spot Bond	0.00000	100.85176			100.79073			0.00	0	0.00
AHF3A2		On 18/04/2016	Spot Bond	7.53000	101.40416		7.58000	101.28920			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF3B1	On 18/10/2039	Spot Bond	0.00000		101.08910			101.01081			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		101.26260			101.17166			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.31500		104.86906		8.37500	104.59482			0.00	0	3,030,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.09000		118.61920		9.14000	118.22166			0.00	0	500,000,000.00
AIR03	On 09/03/2016	Spot Bond	6.95500		103.57334		7.01500	103.45454			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.70000		105.79630		8.75000	105.40178			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		15.38075		100.00000	15.27829			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.47000		106.77094		9.51000	106.36043			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.76500		165.50257		2.76500	165.47471			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		101.84959			101.78443			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		99.92889			99.87541			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		79.34783		100.00000	78.83369			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		101.35950			101.29634			0.00	0	400,000,000.00
APF02	On 26/09/2019	Spot Bond	0.00000		101.46246			101.39433			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		101.47112			101.41341			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.91460			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		101.39370			101.33477			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
ASN009	On 27/02/2017	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		101.50292			101.43963			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		101.81770			101.73251			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		102.08223			102.00546			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	112.90000			112.90000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	94.08000			94.24000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	103.93915			103.86861			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	91.72278			92.57426			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.63000	233.37409		2.63000	233.33737			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	107.87067			106.66738			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	107.00356			107.50802			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.09991			100.03130			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	104.46987			90.30705			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	89.68451			103.28769			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	101.57925			101.51264			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond		0.00000	100.43705			100.37125			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond		2.64500	206.58582		2.64500	206.55308			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
ASN35U	On 20/12/2016	Spot Bond		100.00000	30.86783		100.00000	30.66221			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	18.94740		100.00000	18.80699			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond		100.00000	19.05668		100.00000	18.91546			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond		100.00000	18.56494		100.00000	18.42736			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	99.81340			101.53124			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	101.33585			101.27777			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	101.28774			101.22590			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW11	On 01/10/2018	Spot Bond		8.41500	108.28659		8.47500	108.02573			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.93885			100.88402			0.00	400,000,000	100,000,000.00
BAW13	On 17/04/2017	Spot Bond		0.00000	101.56656			101.50676			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.87943			100.82228			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.45820			100.40089			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.16628			100.10645			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		8.86000	105.36509		8.91000	105.06360			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond		7.24000	107.32061		7.28000	107.23428			0.00	0	444,300,000.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	57.38544		100.00000	56.96019			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	103.97137			103.90773			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.34500	107.75033		8.39500	107.56064			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.75988	103.09771		10.76325	103.00583			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.89664	102.08614		10.89287	101.99713			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.90900	102.07898		10.90517	101.98998			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	101.82322			101.73472			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.92220	102.06790		10.91994	101.97846			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.44149	102.76962		11.45440	102.64320			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	101.86469			101.77411			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	101.86469			101.77411			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	101.86476			101.77418			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.00988	101.82844		11.01325	101.73566			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.97149	102.19703		10.97338	102.10513			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.89664	102.08614		10.89287	101.99713			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.82508	102.39856		10.82863	102.30625			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA16	On 30/09/2016	Spot Bond		9.98195	102.04636		9.98564	101.96071			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	101.77353			101.68751			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	101.75461			101.66718			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	101.75461			101.66718			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00602			100.00602			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		9.03806	103.45699		9.05455	103.36150			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.12000	101.80997		11.17000	101.61528			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	101.70529			101.62037			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.04500	99.90536		11.09500	99.70467			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00602			100.00602			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	101.61613			101.53798			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	101.56662		9.28000	101.48901			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	101.72995			101.64378			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		10.81500	99.87029		10.87500	99.69910			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	101.68062			101.59695			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	101.72173			101.63598			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	101.72173			101.63598			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	99.89588			99.89588			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	101.66089			101.57822			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	101.74009			101.65572			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00602			100.00602			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	101.74009			101.65572			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	101.66417			101.58134			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA44	On 31/03/2017	Spot Bond	0.00000	101.68242			101.60095			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	101.74018			101.65581			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	101.27604			101.21485			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	101.36735			101.30161			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.75988	103.58456		13.76325	103.46752			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.91044	103.26228		14.92346	103.11727			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.77355	102.82820		13.79230	102.69456			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.25467			102.14173			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.25467			102.14173			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.25467			102.14173			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	102.33643			102.21928			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	101.96805			101.86976			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	28.07043		100.00000	27.91097			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	21.74166		100.00000	21.58055			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	19.78736		100.00000	19.64072			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.21441		100.00000	12.12390			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	12.23519		100.00000	12.14351			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	14.76781		100.00000	14.65838			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	12.79606		100.00000	12.70124			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.78865			100.73455			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.78883			100.73115			0.00	2,400,000,000	1,200,000,000.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	101.00696			100.95270			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	101.06569			101.00814			0.00	2,000,000,000	1,000,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	9.22831		100.00000	9.15992			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP4U	On 30/06/2019	Spot Bond	100.00000		9.22831	100.00000	9.15992				0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000		99.18478	100.00000	98.38275				0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		87.52998	100.00000	86.90476				0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		82.02247	100.00000	81.47321				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.12500		179.95777	2.13000	179.90421				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.61000		168.05697	7.66000	166.96133				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.61000		168.31824	7.66000	167.23126				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.99500		104.00113	8.04500	103.53011				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	7.41500		102.25895	7.47500	102.03559				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.61994		101.56340				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.83766		100.77629				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.85393		100.79133				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.90813		100.84143				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.96228		100.89149				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		101.11347		101.03120				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		36.18437	100.00000	35.91623				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.65229		100.59047				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.66486		100.60181				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.66904		100.60559				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.71928		100.65093				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.78618		100.71131				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32DU	On 30/10/2016	Spot Bond	100.00000		22.64697		100.00000	22.47914			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		22.64697		100.00000	22.47914			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		101.65025			101.58751			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		101.68179			101.61781			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.89500		105.75009		7.94500	105.58855			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		101.77643			101.70869			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		101.94452			101.87011			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		16.24508		100.00000	16.12469			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		16.24508		100.00000	16.12469			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.28379			100.20741			0.00	0	10,000,000.00
BGL02	On 19/11/2024	Spot Bond	10.52500		104.07358		10.57000	103.87881			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.64665			100.56861			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond	10.11500		100.19270		10.11500	100.16555			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.52397			100.46110			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		61.83335		100.00000	61.48208			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.01856			99.95802			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.89958			100.83956			0.00	340,000,000	170,000,000.00
BID06	On 30/06/2019	Spot Bond	8.12500		104.10895		8.18500	103.82159			0.00	0	4,400,000,000.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		97.92264			97.89507			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond	0.00000		98.83449			98.78231			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.12920			100.07509			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.14892			100.08632			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.12608			100.07201			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1C		On 21/11/2015	Spot Bond	0.00000	100.13222			100.07551			0.00	0	0.00
BLG1D		On 21/11/2015	Spot Bond	0.00000	100.14336			100.08188			0.00	0	0.00
BLG1E		On 21/11/2015	Spot Bond	0.00000	100.18950			100.10819			0.00	0	0.00
BLG1F		On 21/11/2032	Spot Bond	0.00000	100.26902			100.15504			0.00	0	0.00
BSR11U		On 19/06/2015	Spot Bond	100.00000	97.23748		100.00000	96.46982			0.00	0	0.00
BSR12		On 25/01/2016	Spot Bond	0.00000	100.84470			100.77346			0.00	0	0.00
BSR13		On 26/07/2016	Spot Bond	0.00000	100.86843			100.79515			0.00	0	0.00
BTC002		On 17/03/2015	Spot Bond	0.00000	99.72199			99.66638			0.00	0	0.00
BTC005		On 20/10/2015	Spot Bond	0.00000	95.56547			95.50813			0.00	0	0.00
BTC010		On 24/11/2015	Spot Bond	0.00000	94.95887			94.90223			0.00	0	0.00
BTC012		On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC013		On 19/05/2015	Spot Bond	100.00000	82.39278		100.00000	81.83857			0.00	0	0.00
BTC015		On 13/03/2015	Spot Bond	0.00000	99.78099			99.73044			0.00	0	0.00
BTC016		On 16/03/2015	Spot Bond	0.00000	99.75921			99.70762			0.00	0	0.00
BTC017		On 19/03/2015	Spot Bond	0.00000	99.70547			99.65350			0.00	0	0.00
BTC018		On 27/03/2015	Spot Bond	0.00000	99.56347			99.51109			0.00	0	0.00
BTC019		On 08/04/2015	Spot Bond	0.00000	99.35492			99.30262			0.00	0	0.00
BTC021		On 14/04/2015	Spot Bond	0.00000	99.25114			99.19889			0.00	0	0.00
BTC022		On 16/04/2015	Spot Bond	0.00000	99.21678			99.16457			0.00	0	0.00
BTC023		On 16/07/2015	Spot Bond	0.00000	97.48046			97.42488			0.00	0	0.00
BTC024		On 20/04/2015	Spot Bond	0.00000	99.14761			99.09542			0.00	0	0.00
BTC025		On 22/04/2015	Spot Bond	0.00000	99.10964			99.05726			0.00	0	0.00
BTC026		On 24/04/2015	Spot Bond	0.00000	99.07427			99.02187			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC027	On 06/05/2015	Spot Bond	0.00000	98.86513			98.81275			0.00	0	0.00
BTC028	On 18/05/2015	Spot Bond	0.00000	98.65599			98.60362			0.00	0	0.00
BTC029	On 21/05/2015	Spot Bond	0.00000	98.60443			98.55210			0.00	0	0.00
BTC031	On 25/05/2015	Spot Bond	0.00000	98.53691			98.48466			0.00	0	0.00
BTC032	On 28/05/2015	Spot Bond	100.00000	80.75221	100.00000		80.21978			0.00	0	0.00
BTC033	On 30/03/2015	Spot Bond	0.00000	99.51324			99.46108			0.00	1,800,000,000	1,800,000,000.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	28.76248	100.00000		28.54933			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	101.56289			101.49927			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.23948			100.17522			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.04500	112.30835	9.09500		112.14574			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	105.79643			105.72385			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.05500	104.94899	9.10500		104.81609			0.00	0	0.00
CBL12	On 06/09/2018	Spot Bond	12.01500	97.93430	12.07500		103.32094			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	97.72883			99.16899			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.31500	98.57876	11.97500		99.50751			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.29032			100.22668			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	8.93500	103.68076	8.98500		103.50622			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	96.75292			98.35331			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.31500	95.98259	11.97500		97.01113			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	101.05934			101.00047			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	93.18951			93.09468			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.28210			100.21880			0.00	2,000,000,000	700,000,000.00
CBL22	On 06/05/2020	Spot Bond	9.61000	98.25358	9.66000		97.98235			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.46000	119.97392	9.51000		119.56670			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT02	On 12/06/2024	Spot Bond		9.74000	113.80501		9.79000	113.39246			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		8.62000	122.00513		8.67000	121.55209			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond		0.00000	99.79178			102.53197			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.24500	105.93121		11.29500	105.78528			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	103.22292			103.14463			0.00	600,000,000	300,000,000.00
CGR14	On 13/02/2018	Spot Bond		0.00000	102.39144			102.30751			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.03220		10.00000	106.94840			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	101.53313			101.45210			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond		0.00000	101.82595			101.74807			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond		0.00000	100.94541			100.86566			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	101.71621			101.58491			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00007			99.93209			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	101.49176			101.41982			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	101.54952			101.47468			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	101.61596			101.53780			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.36909			100.25946			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.36535			100.25684			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.38511			100.27069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN170	On 20/12/2015	Spot Bond	0.00000	101.59830			101.53086			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	102.14974			102.09181			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	101.64815		10.11000	101.56510			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	101.17489			101.11238			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	121.07017		2.76000	121.04970			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	107.20244			107.20244			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	120.90613		3.14000	120.88216			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	100.04395		8.25000	99.97767			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.97000	123.29812		2.99000	123.13220			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	121.97730		2.40000	121.96027			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	102.23535			102.14011			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.20500	103.63771		8.26500	103.47862			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.88562			100.82043			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.90284			100.83820			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.25500	103.72666		8.31500	103.56664			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.25500	103.72666		8.31500	103.56664			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.30500	102.56365		8.36500	102.39698			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	101.63648			101.56738			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	101.80060			101.72435			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.03200		10.00000	106.94800			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.03200		10.00000	106.94800			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.29545			100.23365			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.13091			100.01589			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN242		On 24/02/2019	Spot Bond	9.35000	100.15158	9.35000	100.07576			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	100.15158	9.35000	100.07576			0.00	0	0.00
CLN244		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN245		On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			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
CLN248		On 14/03/2015	Spot Bond	0.00000	101.57340		101.51767			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	101.32585		101.26974			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	101.33830		101.28374			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	101.33895		101.28447			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	101.32585		101.26974			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	101.32585		101.26974			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	101.36201		101.30506			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	102.23079		102.16988			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	101.86914		101.80692			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	102.32622		102.26566			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	102.32622		102.26566			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	102.32622		102.26566			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	101.78258		101.71960			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.74500	107.21511	8.80500	106.93345			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	101.40401		101.34188			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	101.85601		101.77735			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	101.85530		101.79054			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	101.84597		101.78163			0.00	0	0.00



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	101.90662			101.84329			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.14751			100.08529			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.04081			100.04631			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	102.07017			102.00754			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	102.94964			102.88669			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.78405			100.72527			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	101.56505			101.50698			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	101.38697			101.32949			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	101.46912			101.40520			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.79104			100.72738			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.44817			100.38832			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	101.78081			101.70794			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.57406			101.50055			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	103.75578			103.69003			0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.03200		10.00000	106.94800			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000	101.36313			101.28991			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000	101.55690			101.48422			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000	101.42706			101.35353			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	101.74526			101.67143			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	101.38746			101.31425			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.53268			101.45991			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	101.52440			101.44988			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	136.60406			136.60406			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	102.95323			102.88345			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN303		On 20/12/2017	Spot Bond	0.00000	137.05874			137.05874			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	136.00247			136.00247			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	135.41957			135.41957			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	132.76533			132.76533			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	132.76533			132.76533			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.33244			100.26102			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.24000	99.14944		10.29000	98.81185			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.76000	100.83932		10.81000	100.49369			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	101.45737			101.38618			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	101.75821			101.68151			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.32503			100.25520			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.76768			100.70142			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.67306			100.60051			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	102.94654		8.80500	102.87305			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	101.54525			101.47795			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.75986			100.69428			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	129.29532			129.29532			0.00	0	0.00
CLN325		On 20/06/2018	Spot Bond	0.00000	101.61563			101.54523			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	101.64415			101.57249			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	101.75442			101.67788			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	101.67471			101.60395			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	102.32315			102.22408			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	80.15614			79.98354			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN332	On 20/06/2018	Spot Bond		0.00000	101.82739			101.74997			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	101.45737			101.38618			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	117.83819			117.83819			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	117.88397			117.88397			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.73993			100.67221			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	102.03359			101.94465			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	101.46575			101.39414			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	102.30886			102.21042			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	101.90346			101.82273			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	101.46464			101.40301			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	101.70120			101.62701			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.73287			100.66580			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.43676			100.37248			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	101.42384			101.35431			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.70322			100.64058			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00022			99.94079			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	102.32301			102.22394			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	102.71483			102.64656			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	102.79987			102.73268			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	101.40820			101.34696			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	104.61927		10.55000	104.58956			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		9.42000	111.40687		9.47000	111.06528			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	101.55146			101.48606			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	103.01820			102.93753			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN365	On 20/03/2024	Spot Bond	11.56000	113.52818		11.61000	113.20212				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.65238			100.57037				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.59000	106.66985		11.64000	106.36142				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000	106.43680		10.07000	106.14183				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.65238			100.57037				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.80906			100.73920				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	101.82055			101.74100				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	101.52757			101.46321				0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	101.56002			101.49425				0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	101.56016			101.49438				0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	101.51938			101.44510				0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	8.91000	108.79601		8.96000	108.53324				0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	104.55816			104.46480				0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	101.70690			101.63246				0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000	104.62345		10.55000	104.64899			7,399,000,000,000.00	700,000,000	700,000,000.00	
CLN380	On 20/09/2024	Spot Bond	11.00000	104.93976		11.00000	104.84668				0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.81603			100.75630				0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	101.73541			101.65971				0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.82202			100.76023				0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.35000	109.20304		11.40000	108.87516				0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	101.90261			101.81949				0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	101.55991			101.49413				0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.87740			100.80331				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN388	On 20/09/2019	Spot Bond	0.00000	101.66509			101.59474			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	101.25064			101.18862			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	101.43599			101.37561			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	101.46912			101.40520			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	91.05010			91.05010			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	101.55476			101.48705			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	41.08605		7.01000	41.06318			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	175.48923			174.26203			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	7.99500	148.07432		8.04500	147.69114			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.61000	168.05697		7.66000	166.96133			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.61000	168.31824		7.66000	167.23126			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	95.55821			95.50078			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	95.52023			95.46231			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	101.14171			101.07346			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	101.14171			101.07346			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	101.65554			101.58561			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	101.54866			101.48338			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	101.56971			101.50352			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.13021			101.06064			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	101.57378			101.50523			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.76768			100.70142			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	101.43296			101.37062			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF12		On 20/06/2019	Spot Bond	0.00000	101.52197			101.45785			0.00	0	0.00
CLNF13		On 20/06/2019	Spot Bond	0.00000	101.51242			101.44871			0.00	0	0.00
CLNF14		On 20/09/2019	Spot Bond	0.00000	101.52191			101.45780			0.00	0	0.00
COH001		On 26/11/2018	Spot Bond	0.00000	100.08984			100.02244			0.00	0	0.00
COH002		On 15/04/2019	Spot Bond	0.00000	101.10977			101.03899			0.00	0	0.00
COJ02		On 15/09/2016	Spot Bond	8.38500	108.06784		8.44500	107.94897			0.00	0	0.00
COJ04		On 05/06/2018	Spot Bond	8.29500	104.10710		8.34500	103.89499			0.00	0	820,000,000.00
COJ05		On 05/06/2023	Spot Bond	9.55000	117.81903		9.60000	117.41981			0.00	0	0.00
COJ06		On 09/12/2015	Spot Bond	7.45000	104.92136		7.49000	104.82761			0.00	0	0.00
COJ07		On 23/03/2021	Spot Bond	9.12000	112.34976		9.17000	112.02699			0.00	0	0.00
COJG01		On 09/06/2024	Spot Bond	9.20000	108.31866		9.25000	107.91901			0.00	0	100,000,000.00
COT01		On 03/04/2023	Spot Bond	9.57000	101.18872		9.62000	100.83847			0.00	0	0.00
COT02		On 03/04/2028	Spot Bond	10.34000	103.19249		10.39000	102.75572			0.00	0	0.00
COT03		On 05/06/2028	Spot Bond	10.34000	95.95603		10.39000	95.53669			0.00	0	0.00
CPL003		On 28/02/2017	Spot Bond	0.00000	100.05931			99.99983			0.00	0	0.00
CPL005		On 01/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94129			0.00	0	0.00
CPL007		On 01/08/2015	Spot Bond	0.00000	100.78766			100.73057			0.00	0	0.00
CPL01U		On 12/12/2019	Spot Bond	100.00000	11.11105		100.00000	11.02871			0.00	0	0.00
CPL021		On 25/08/2017	Spot Bond	0.00000	100.01916			100.03769			0.00	0	0.00
CPL022		On 23/09/2019	Spot Bond	0.00000	101.45208			101.38957			0.00	0	0.00
CPL023		On 23/04/2015	Spot Bond	0.00000	102.41027			102.35788			0.00	0	0.00
CPL024		On 27/11/2017	Spot Bond	0.00000	100.06256			100.00000			0.00	0	0.00
CPL025		On 28/05/2015	Spot Bond	0.00000	100.19378			100.14093			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL026	On 20/08/2015	Spot Bond	0.00000	100.21397			100.15562			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	10.58806		100.00000	10.50960			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	13.50575		100.00000	13.40567			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.88500	102.24910		10.93500	101.95024			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	13.97243		100.00000	15.79683			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	6.73699		100.00000	6.68706			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	14.61883		100.00000	16.61068			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.67557			100.61986			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.62000	101.16339		7.67000	100.98675			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	99.98247			99.92992			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.18892			100.13217			0.00	0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000	100.09512		100.00000	54.89056			0.00	0	15,000,000,000.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	58.22359		100.00000	57.78729			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	99.86313			99.80420			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	101.17801			101.11162			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000	100.51409			100.45477			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000	100.54064			100.47964			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	102.02980			101.94103			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	101.30242			101.19555			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000	100.00000		0.00000	51.64406			0.00	0	4,000,000,000.00
DOL007	On 20/06/2019	Spot Bond	0.00000	101.76392			101.68696			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.71379			101.62319			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.11000	106.28166		8.16000	105.96250			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV21	On 15/06/2016	Spot Bond		7.05500	112.76550		7.11500	112.62275			282,200,000,000,000.00	40,000,000,000	11,000,000,000.00
DV22	On 07/02/2020	Spot Bond		7.96500	106.55506		8.01000	106.29863			0.00	0	1,940,000,000.00
DV23	On 27/02/2023	Spot Bond		8.75000	107.16132		8.80000	106.78952			131,083,107,750,000.00	14,980,926,600	16,184,266,000.00
DV24	On 18/02/2024	Spot Bond		8.83000	105.56634		8.88000	105.17537			0.00	0	500,000,000.00
DV29	On 18/02/2029	Spot Bond		9.02000	108.80940		9.06000	108.39740			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond		0.00000	101.25966			101.20415			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond		0.00000	101.17133			101.11717			0.00	600,000,000	300,000,000.00
DVC007	On 15/09/2015	Spot Bond		0.00000	101.43713			101.38021			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond		0.00000	100.18812			100.13161			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond		0.00000	99.81541			101.41646			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond		0.00000	99.81268			101.43745			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.32266			100.26700			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond		0.00000	101.40432			101.34878			0.00	0	10,000,000.00
DVF18	On 30/03/2018	Spot Bond		0.00000	100.69274			100.63324			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		7.47500	127.51602		7.52000	127.20886			2,242,500,000,000.00	300,000,000	2,452,300,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	94.53400			94.38326			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		2.35000	98.65202		2.35000	98.63865			0.00	0	1,000,000,000.00
EL15	On 29/06/2015	Spot Bond		1.20000	134.87614		1.20000	134.87071			0.00	0	300,000,000.00
EL28	On 02/05/2028	Spot Bond		2.21500	122.22916		2.21500	122.21394			0.00	0	8,140,000,000.00
EL29	On 19/11/2029	Spot Bond		2.16500	110.37950		2.16500	110.36621			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL30	On 29/07/2030	Spot Bond	2.17500	110.08064		2.17500	110.06730			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.21000	102.57127		2.21000	102.55865			0.00	0	1,000,000,000.00
EL36	On 31/01/2036	Spot Bond	2.33000	99.03941		2.33000	99.02614			0.00	0	1,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.01000	107.46808		9.06000	107.17058			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.86000	108.28070		8.91000	113.30571			0.00	0	100,000,000.00
EMM03	On 04/05/2024	Spot Bond	9.39000	107.24967		9.44000	106.85738			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.65500	100.41870		9.69500	100.21709			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.79500	107.97423		9.83500	107.69707			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.26180			100.20137			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	96.36124			96.30251			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	99.80878			101.56696			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.51516			100.45212			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.49566			100.43506			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.46988			100.41253			0.00	0	100,000,000.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	102.32295			102.27055			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000	100.12562			100.07178			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	100.13707			100.07832			0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.13842			100.07908			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	98.96774		100.00000	97.91489			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.02000	102.70787		11.06000	102.60476			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	103.02014			102.94176			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	99.73473			99.65933			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	99.96331			99.89045			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.39500	101.45412		9.45500	101.22063			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS08A	On 04/10/2018	Spot Bond	0.00000		101.25691			101.19108			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		96.91848			96.83610			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000		100.28451			100.21985			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.30197			100.23326			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.03200		10.00000	106.94800			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.25606			100.19685			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.26641			100.20481			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.25398			100.19526			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.26262			100.20190			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.26016			100.20115			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.25665			100.19846			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.80000		100.48654		6.80000	100.44093			0.00	0	13,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.38500		108.49824		7.44500	108.26261			206,175,907,000.00	27,918,200	15,800,213,100.00
ES23	On 25/01/2023	Spot Bond	8.06000		112.15564		8.11000	111.77399			455,451,256,000.00	56,507,600	50,824,311,700.00
ES26	On 02/04/2026	Spot Bond	8.37000		99.53577		8.42000	99.12132			589,929,318,000.00	70,481,400	10,065,698,100.00
ES33	On 15/09/2033	Spot Bond	9.07500		89.46922		9.12000	89.04703			55,208,036,565,000.00	6,083,530,200	95,213,211,900.00
ES42	On 25/04/2042	Spot Bond	9.07000		97.25031		9.11500	96.75103			0.00	0	16,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.13616			100.07238			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.24396			100.17849			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.12627			100.01364			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.88745			100.82572			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB03	On 26/06/2016	Spot Bond	0.00000	101.34232			101.27998			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.15100			100.08758			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	103.32219			103.26425			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	102.80942			102.75130			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.13736			100.07981			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	99.99995			99.94624			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.02965		100.00000	10.94700			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.73485		100.00000	10.65441			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	101.60808			101.54700			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.38777			100.31778			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	101.79729			101.72872			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	101.92340			101.84982			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.91500	100.32127		8.97500	100.06040			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	101.53080			101.47729			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	101.53073			101.47722			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.78305			100.71713			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	105.00836			104.94400			0.00	800,000,000	400,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000	99.99967			99.93572			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	99.99965			99.93457			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.61000	104.24487		9.66000	103.93060			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.69500	109.49849		9.75500	109.21715			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	101.74987			101.67531			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.27000	131.46740		2.29000	131.28544			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.25500	274.96603		2.26000	274.83304			541,200,000,000.00	240,000,000	80,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI25	On 31/01/2025	Spot Bond		2.47500	110.28411		2.47500	110.26804			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.49500	161.36940		2.49500	161.34579			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.27000	217.77779		2.27000	217.74991			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.27000	109.47464		7.31000	109.38819			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.70900	64.64510		7.71100	64.61273			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.43400	40.97396		9.43400	40.95251			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.67000	39.63862		9.67000	39.61772			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond		100.00000	100.00000		100.00000	99.18478			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	101.52148		100.00000	100.74650			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	99.97168			99.88682			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	101.84647			101.76823			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	101.59835			101.53091			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	101.75487			101.68063			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	101.73541			101.65971			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	101.65366			101.58158			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	101.93166			101.84960			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	101.70690			101.63246			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.00000		6.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.81523		101.73599			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	102.23845		102.14037			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond		0.00000	102.17208		102.07697			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	19.62527	100.09221	19.47972			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond		0.00000	101.54905		101.48159			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond		0.00000	110.12209		110.12209			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond		0.00000	102.05612		101.96872			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond		0.00000	103.40642		103.40642			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond		0.00000	101.71661		101.64402			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond		0.00000	98.00000		98.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC152		On 20/12/2017	Spot Bond	0.00000	101.73572			101.66230			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	101.58493			101.51808			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	101.62133			101.55068			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	102.12467			102.03167			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	101.59280			101.52341			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	63.14575		13.22500	63.07732			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	101.50148			101.43612			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	101.50339			101.43794			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	102.20898			102.11492			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	101.57188			101.50341			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.70500	98.92502		3.70500	98.90068			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	101.64035			101.56886			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	101.64035			101.56886			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.15851			100.09052			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	101.45737			101.38618			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	99.67123			99.60105			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	101.54525			101.47795			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	101.50909			101.44339			0.00	0	0.00
FRC178		On 06/08/2023	Spot Bond	0.00000	100.62062			100.54263			0.00	0	0.00
FRC179		On 20/09/2020	Spot Bond	0.00000	101.76772			101.69059			0.00	0	0.00
FRC180		On 10/02/2016	Spot Bond	0.00000	100.42216			100.35861			0.00	0	0.00
FRC181		On 06/08/2023	Spot Bond	0.00000	100.61427			100.53707			0.00	0	0.00
FRC182		On 26/01/2021	Spot Bond	0.00000	100.86597			100.79116			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC183	On 20/12/2018	Spot Bond	0.00000	102.02980			101.94103			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.60612			101.53614			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	102.04474			101.95784			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.49197			101.42702			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.62133			101.55068			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.62133			101.55068			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	101.53461			101.47644			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	101.24278			101.18116			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	101.31026			101.24517			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	101.35524			101.29831			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.03200		10.00000	106.94800			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	101.07078			101.01182			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	101.71259			101.63791			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	101.05503			100.99581			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	101.33729			101.28035			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.99261			100.93356			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.99527			100.93606			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.94441			100.87857			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.85896			100.79928			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	100.94441			100.87857			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	100.85554			100.79611			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.55072			100.48320			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	100.58523		8.75000	100.51189			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	105.57925			105.50721			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC207	On 20/09/2021	Spot Bond	100.00000		10.82284		100.00000	10.74263			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.88072		100.00000	9.80750			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		101.51751			101.43235			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		1.72281		100.00000	1.71004			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.16433			100.09384			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		22.02976		100.00000	21.86651			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.46886			100.40341			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		8.62349		100.00000	10.59247			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		16.48845		100.00000	16.36490			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.46883			100.40337			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		16.45940		100.00000	16.33607			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.46769			100.40240			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.44443			100.38246			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.58266			100.51676			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.54744			100.48562			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.08000		124.97715		3.10000	124.79698			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.41299			100.35229			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.40759			100.34770			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.40759			100.34770			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.22287			100.15700			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		101.38051			101.32363			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		101.72230			101.64946			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		101.71279			101.64037			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		101.90050			101.83324			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC61		On 28/07/2017	Spot Bond	0.00000	100.75691			100.68937			0.00	0	0.00
FRC66		On 31/01/2022	Spot Bond	3.61000	120.92785		3.63000	120.74899			0.00	0	0.00
FRC67		On 20/09/2016	Spot Bond	0.00000	101.74332			101.66957			0.00	0	0.00
FRC68		On 20/09/2016	Spot Bond	0.00000	101.76049			101.68599			0.00	0	0.00
FRC69		On 31/01/2022	Spot Bond	3.66000	120.55361		3.68000	120.37488			0.00	0	0.00
FRC71		On 31/01/2022	Spot Bond	3.64000	120.70315		3.66000	120.52437			0.00	0	0.00
FRC72		On 31/01/2017	Spot Bond	3.36000	125.80645		3.36000	125.77901			0.00	0	0.00
FRC74		On 20/09/2016	Spot Bond	3.43000	134.92160		3.43000	134.89172			0.00	0	0.00
FRC76		On 28/07/2017	Spot Bond	0.00000	100.84786			100.77199			0.00	0	0.00
FRC83		On 20/12/2016	Spot Bond	0.00000	101.52191			101.45779			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	101.73191			101.65865			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	102.01423			101.92866			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	101.94176			101.85936			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	101.66507			101.59248			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	101.66317			101.59067			0.00	0	0.00
FRC97		On 20/03/2015	Spot Bond	0.00000	101.86277			101.86277			0.00	0	0.00
FRD003		On 14/03/2016	Spot Bond	0.00000	101.48200			101.42591			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	12.24769		100.00000	12.15693			0.00	0	0.00
FRD02U		On 01/06/2016	Spot Bond	100.00000	32.84757		100.00000	40.75739			0.00	0	0.00
FRD04U		On 04/07/2015	Spot Bond	100.00000	91.13614		100.00000	90.24265			0.00	0	0.00
FRD09U		On 26/06/2017	Spot Bond	100.00000	23.12238		100.00000	22.95103			0.00	0	0.00
FRD12U		On 20/03/2018	Spot Bond	100.00000	6.57200		100.00000	6.52330			0.00	0	0.00
FRD13U		On 31/12/2019	Spot Bond	100.00000	12.06272		100.00000	11.97333			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ15	On 14/03/2015	Spot Bond			5.50000	153.74434		5.50000	153.68391			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond			0.00000	101.20564			101.15537			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond			0.00000	101.69267			101.63619			0.00	400,000,000	1,600,000,000.00
FRJ17	On 04/04/2017	Spot Bond			0.00000	101.89363			101.83553			0.00	3,200,000,000	3,600,000,000.00
FRJ18	On 21/02/2018	Spot Bond			0.00000	101.15108			101.09169			0.00	2,000,000,000	500,000,000.00
FRJ19	On 04/04/2019	Spot Bond			0.00000	100.71136			100.65192			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond			0.00000	99.81651			99.75789			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond			0.00000	100.49288			100.43402			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond			2.08800	103.61818		2.08800	103.60635			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond			2.45000	134.34378		2.45000	134.32447			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond			0.00000	100.80819			100.74903			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond			10.38000	101.08757		10.38000	101.00127			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond			10.38000	101.08757		10.38000	101.00127			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	100.77027			100.69521			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond			2.59000	108.36162		2.59000	108.34481			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond			2.58000	208.47441		2.58000	208.44247			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond			2.56000	108.93516		2.56000	108.91852			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond			0.00000	100.98260			100.93162			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond			2.61000	207.60013		2.61000	207.56781			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond			0.00000	100.83750			100.75839			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond			2.56000	109.45372		2.56000	109.43700			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond			2.65000	107.22540		2.65000	107.20823			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond			0.00000	101.13933			101.08478			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS117	On 05/05/2016	Spot Bond	0.00000		47.14200			49.10600			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.44355			100.38950			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.75500		105.27128		2.75500	105.25352			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.73000		204.14772		2.73000	204.11395			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.78000		202.73007		2.78000	202.69570			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.49000		96.42233		2.49000	96.40816			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.81000		201.88528		2.81000	201.85057			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	3.03000		100.35352		3.03000	100.33434			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000		100.35267			100.29699			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.37500		272.62452		2.38000	272.49016			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.26500		274.76999		2.27000	274.63687			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.98500		261.08578		2.99000	260.94499			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.74000		127.65603		2.76000	127.47510			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.73333			100.66987			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.27000		127.44757		2.29000	127.27117			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.95297			100.88643			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.18311			101.11896			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.56852			100.50423			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.43000		108.34700		2.43000	108.33160			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		20.67582		104.97509	23.42805			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		30.33171		101.07593	30.10478			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		22.40777		100.44759	22.24105			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		28.58562		100.76967	28.37233			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.10000		118.15884		2.10000	118.14536			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	2.42000		110.82518		2.42000	110.80953			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.74261			98.73932			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.45000		110.52969		2.45000	110.51380			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.06622			99.99989			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.46500		343.21011		2.47000	343.03862			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.44846			100.38583			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.05989			100.00001			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
FRX15	On 14/03/2015	Spot Bond	5.98000		104.17020		5.93000	104.12126			0.00	0	100,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.26500		104.75819		7.30500	104.63839			0.00	0	300,000,000.00
FRX17	On 15/09/2017	Spot Bond	7.66500		105.83116		7.71500	105.65028			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.81500		111.29631		7.87500	111.05501			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.31500		105.26077		8.36000	105.01445			0.00	0	1,030,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.51000		104.69040		8.56000	104.39848			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.06000		92.70233		9.11000	92.36849			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.13000		112.72174		9.18000	112.29845			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.49000		104.02116		9.54000	103.59530			0.00	0	500,000,000.00
FRX31	On 21/02/2031	Spot Bond	9.97000		96.51291		10.01000	96.12821			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.65000		86.93996		9.69500	86.49694			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		101.35961			101.30254			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		101.37871			101.32082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A5	On 20/03/2038	Spot Bond		0.00000	101.42643			101.36646			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	101.50282			101.43953			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	101.56010			101.49432			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	101.80820			101.73162			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.18736			100.13218			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.19535			100.13774			0.00	3,000,000,000	1,500,000,000.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.03675			99.97830			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.20262			100.14282			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.21068			100.14846			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.21740			100.15315			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.24691			100.17377			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond		100.00000	52.49993		100.00000	52.10652			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond		100.00000	8.80803		100.00000	8.74202			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond		100.00000	1.47774		100.00000	1.46667			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond		100.00000	0.24792		100.00000	0.24607			0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	101.17570			101.11363			0.00	0	2,000,000,000.00
GFC03	On 10/04/2015	Spot Bond		0.00000	101.14822			101.09055			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.79500	104.98546		8.84500	104.81543			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GPT32	On 11/05/2015	Spot Bond		0.00000	100.44384			100.39058			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond		100.00000	10.91835		100.00000	10.83744			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond		100.00000	18.94660		100.00000	18.80620			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond		100.00000	10.10914		100.00000	10.02984			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	100.69679			100.63669			0.00	0	65,093,300.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.72396			100.66150			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.75765			100.69227			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.80439			100.73494			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	100.92108			100.86426			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond		0.00000	100.96636			100.90503			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	102.47706			102.42039			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	99.82338			101.62953			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.15466			100.08963			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	101.41414			101.35232			0.00	0	500,000,000.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	101.18296			101.12628			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	102.98853			102.92952			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.89197			100.81665			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	9.11832		100.00000	9.04999			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	101.03406			100.97707			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	101.60759			101.54699			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB03	On 02/05/2018	Spot Bond		0.00000	100.58514			100.52370			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.59193			100.52976			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond		0.00000	100.67935			100.62709			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond		0.00000	100.44384			100.39058			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000			100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000			100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.90401			100.84100			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.14125	100.29526		7.20020	100.15713			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	100.94387			100.87798			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.14213	104.41639		8.20093	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	100.99508			100.92550			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.59271	104.41639		8.65144	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	101.05763			100.98354			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	100.92391			100.85955			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	101.08499			101.01585			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF03	On 15/04/2016	Spot Bond		0.00000	101.12228			101.05067			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.46974			100.40453			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.03200		10.00000	106.94800			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		8.72500	102.41007		8.77500	102.24760			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond		0.00000	100.24423			100.17191			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond		0.00000	100.22952			100.16163			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.69500	109.76056		7.74000	109.48470			0.00	0	1,280,000,000.00
HWAY23	On 07/12/2023	Spot Bond		2.09500	278.12574		2.10000	277.99459			0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.09500	284.17348		2.10000	284.02995			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.02000	102.84265		9.06500	102.35315			0.00	0	3,743,600,000.00
HWAY35	On 31/07/2035	Spot Bond		9.02000	102.88148		9.06500	102.38408			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	93.83033		100.00000	93.11224			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	24.45627		100.00000	24.27503			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	61.57197		100.00000	61.11570			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	29.42418		100.00000	29.20612			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	21.50397		100.00000	21.34283			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	95.33748		100.00000	94.60786			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond		10.00000	107.03200		10.00000	106.94800			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.81000	117.02954		1.81000	117.01886			4,528,013,650,000.00	2,501,665,000	86,925,520,400.00
I2038	On 31/01/2038	Spot Bond		1.83000	124.07759		1.83000	124.06605			42,860,019,348,000.00	23,420,775,600	95,443,404,600.00
I2046	On 31/03/2046	Spot Bond		1.87000	125.42157		1.87000	125.40961			625,397,190,000.00	334,437,000	69,403,252,400.00
I2050	On 31/12/2050	Spot Bond		1.90000	133.07903		1.90000	133.06590			156,636,760,000.00	82,440,400	66,643,538,100.00
IBC01	On 16/03/2015	Spot Bond		0.00000	98.60000			98.55000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.16000	99.80422		7.20000	104.90599			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL13		On 12/03/2015	Spot Bond	0.00000	99.82237			101.75710			0.00	0	0.00
IBL14		On 28/06/2015	Spot Bond	0.00000	101.69861			101.64318			0.00	0	0.00
IBL21		On 15/03/2016	Spot Bond	7.80500	106.07309		7.86500	105.94596			0.00	0	0.00
IBL22		On 15/03/2018	Spot Bond	7.59500	111.01647		7.64500	110.80903			0.00	0	0.00
IBL28		On 18/08/2016	Spot Bond	7.62500	101.14876		7.68500	101.00334			0.00	0	0.00
IBL33		On 03/11/2016	Spot Bond	0.00000	100.56091			100.49990			0.00	0	0.00
IBL34		On 31/01/2017	Spot Bond	2.20000	128.54216		2.20000	128.52630			0.00	0	0.00
IBL36		On 31/01/2022	Spot Bond	2.34000	130.89164		2.36000	130.70982			0.00	0	0.00
IBL37		On 02/04/2015	Spot Bond	0.00000	101.23064			101.17614			0.00	0	0.00
IBL38		On 02/04/2017	Spot Bond	0.00000	101.61802			101.55818			0.00	0	1,100,000,000.00
IBL39		On 02/04/2018	Spot Bond	7.71500	106.45889		7.76500	106.25485			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	101.68649			101.63194			0.00	200,000,000	100,000,000.00
IBL42		On 15/06/2017	Spot Bond	0.00000	102.49536			102.43716			0.00	7,900,000,000	3,950,000,000.00
IBL43		On 15/11/2015	Spot Bond	0.00000	100.37583			100.31834			0.00	0	0.00
IBL43/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.03200		10.00000	106.94800			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.24500	100.75480		8.30500	100.49581			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	8.63500	95.49126		8.68000	95.25420			0.00	0	2,470,000,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	101.42517			101.36781			0.00	15,680,000,000	9,840,000,000.00
IBL49		On 02/04/2018	Spot Bond	7.79500	101.79269		7.84500	101.59451			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	8.68500	102.45621		8.73000	102.19051			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	100.44857			100.39072			0.00	10,000,000,000	5,000,000,000.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.56408			100.50515			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond	7.90000	99.73559		7.90000	99.67157			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL55	On 31/07/2018	Spot Bond		8.02500	100.91083		8.08500	100.66826			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.62081			100.55577			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.33012			100.27317			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.36500	102.45946		7.41500	102.30709			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		7.98500	104.41827		8.04500	104.14485			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.05000	107.65347		9.10000	107.25785			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	101.21776			101.15947			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.68490			100.62763			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.63433			100.57619			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.64742			100.58805			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.66036			100.59977			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00767		100.00000	0.00762			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.83577			100.77927			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.79039			100.73107			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.26000	103.33939		8.31000	103.04807			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	100.11968			100.01024			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	100.12363			100.01221			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond		9.34000	103.88164		9.39000	103.48557			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.83043		5.00000	101.78887			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.83043		5.00000	101.78887			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.41011		5.00000	100.36902			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.83466		5.00000	101.79321			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.86617		4.00000	101.83275			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	101.49076		4.00000	101.45763			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW01U	On 30/06/2016	Spot Bond	100.00000		45.66942	100.00000	45.33098				0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		45.48954	100.00000	45.15243				0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		45.48954	100.00000	45.15243				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		108.55480	9.20000	108.47436				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.30755		100.23760				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.85183	100.00000	8.78623				0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000		100.85908		100.80645				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.55500		104.13271	8.61500	104.05704				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.30574		100.22392				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		13.90126	100.00000	13.79709				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		91.13614	100.00000	90.24265				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		14.67486	100.00000	14.56611				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		15.83245	100.00000	15.71381				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.29765	100.00000	1.29022				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.69084	100.00000	9.61902				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		8.77148	100.00000	9.03805				0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000		97.33333	100.00000	96.56085				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.65845	100.00000	10.57947				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		31.26027	100.00000	31.02862				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		73.88664	100.00000	73.44064				0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		68.99811	100.00000	68.60902				0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		68.22430	100.00000	67.84387				0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		82.39278	100.00000	81.83857				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA511	On 10/03/2015	Spot Bond	6.30000		99.77612		6.30000	99.74176			0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.40000		99.28623		6.40000	99.25167			0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.40000		99.16538		6.40000	99.13091			0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.40000		99.04483		6.40000	99.01044			0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.50000		98.78615		6.50000	98.75140			0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.50000		98.66465		6.50000	98.62999			0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.50000		98.42254		6.50000	98.38805			0.00	0	0.00
INA523	On 03/06/2015	Spot Bond	6.50000		98.28473		100.00000	79.17570			0.00	0	10,000,000,000.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.57468			101.49860			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.75988		102.74653		10.76325	102.65496			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.75988		101.96913		10.76325	101.87826			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.67319			101.60195			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.64113			101.57130			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.67101		6.50000	102.61690			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.68788			101.61429			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		93.42424			93.42053			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		101.56302			101.50105			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.94831			100.89011			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.03200		10.00000	106.94800			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		101.62014			101.54953			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		101.77430			101.71236			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000		100.90190			100.84839			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000		103.11918			103.06247			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond	0.00000		100.00000		0.00000	99.94701			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING274	On 28/05/2015	Spot Bond		0.00000	98.50900			98.45839			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond		0.00000	100.84373			100.78867			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	105.75589			105.69795			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.51168			100.42755			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond		100.00000	89.46078		100.00000	88.80779			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	101.04698			100.98930			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.03200		10.00000	106.94800			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	101.02078			100.95865			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	101.03381			100.97085			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.31500	104.29201		8.37500	104.10665			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	101.22661			101.16584			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	101.25557			101.19331			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	101.27490			101.21165			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.95368			100.89317			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	101.00123			100.93759			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond		0.00000	100.81981			100.76634			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.01000	104.30049		9.06000	103.98769			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	101.87220			101.48402			0.00	10,000,000,000	5,000,000,000.00
IPL6	On 28/09/2017	Spot Bond		8.28500	107.57540		8.33500	107.38656			0.00	0	1,590,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	101.18072			101.11902			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	101.06834			101.00460			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.50102			100.43827			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	101.70223			101.62975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV014	On 22/06/2015	Spot Bond	8.34000	102.64567		8.38000	102.56452			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	103.16502			103.09800			0.00	0	2,490,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000	99.90847			99.83993			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.47000	125.89017		3.49000	125.81495			0.00	0	4,740,000,000.00
IV019	On 31/03/2028	Spot Bond	3.67500	147.76275		3.67500	147.72700			896,700,000,000.00	244,000,000	61,000,000.00
IV022	On 02/04/2022	Spot Bond	0.00000	101.40304			101.33316			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.16819			101.09823			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.03960			100.96860			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	99.77643			101.81925			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	101.48830			101.41891			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.81000	98.01794		3.81000	97.99299			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.81000	104.80940		3.81000	104.78272			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	99.78824			101.93842			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.35036			100.27681			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	9.86500	114.89281		9.92500	114.63068			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.92154			100.84176			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.77500	140.52718		3.77500	140.49201			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond	100.00000	84.68677		100.00000	84.10138			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000	83.33333		100.00000	82.76644			0.00	0	0.00
IWA509	On 26/02/2015	Spot Bond	6.30000	99.93101		6.30000	99.98274			0.00	0	0.00
IWA510	On 05/03/2015	Spot Bond	6.30000	99.86211		6.30000	99.82769			0.00	0	0.00
IWA511	On 12/03/2015	Spot Bond	6.30000	99.74176		6.30000	99.70743			0.00	0	0.00
IWA515	On 09/04/2015	Spot Bond	6.40000	99.25167		6.40000	99.21714			0.00	0	0.00
IWA516	On 16/04/2015	Spot Bond	6.40000	99.13091		6.40000	99.09646			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA517		On 23/04/2015	Spot Bond	6.40000	99.01044		6.40000	98.97607			0.00	0	0.00
IVA519		On 07/05/2015	Spot Bond	6.50000	98.75140		6.50000	98.71668			0.00	0	0.00
IVA521		On 21/05/2015	Spot Bond	6.50000	98.50887		6.50000	98.47432		7,800,000,000,000.00	1,200,000,000	600,000,000.00	
IVA522		On 28/05/2015	Spot Bond	6.50000	98.38805		6.50000	98.35359			0.00	0	0.00
IVA523		On 04/06/2015	Spot Bond	100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
IVC002		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC005		On 27/07/2015	Spot Bond	0.00000	101.05963			101.00371			0.00	0	0.00
IVC005/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.03200		10.00000	106.94800			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	100.92540			100.86874			0.00	0	0.00
IVC007		On 04/04/2016	Spot Bond	0.00000	101.12746			101.06865			0.00	0	0.00
IVC014		On 20/05/2016	Spot Bond	0.00000	100.19464			100.13727			0.00	0	0.00
IVC015		On 22/05/2016	Spot Bond	0.00000	100.15594			100.09009			0.00	0	0.00
IVC016		On 31/05/2017	Spot Bond	0.00000	100.00001			99.94252			0.00	0	0.00
IVC017		On 12/07/2017	Spot Bond	0.00000	101.04172			100.97957			0.00	0	0.00
IVC018		On 12/07/2016	Spot Bond	0.00000	101.04837			100.98581			0.00	0	0.00
IVC019		On 12/07/2017	Spot Bond	0.00000	101.06168			100.99829			0.00	0	0.00
IVC020		On 12/07/2016	Spot Bond	0.00000	101.00179			100.94211			0.00	0	0.00
IVC021		On 19/07/2017	Spot Bond	0.00000	100.89832			100.83571			0.00	0	0.00
IVC022		On 29/07/2016	Spot Bond	0.00000	100.67775			100.61553			0.00	0	0.00
IVC023		On 19/09/2016	Spot Bond	0.00000	101.54475			101.48242			0.00	0	0.00
IVC024		On 15/11/2016	Spot Bond	0.00000	100.28730			100.22711			0.00	0	0.00
IVC025		On 26/02/2016	Spot Bond	0.00000	100.06945			100.01740			0.00	0	0.00
IVC026		On 26/02/2016	Spot Bond	0.00000	100.06869			100.01721			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC027	On 03/04/2019	Spot Bond	0.00000		101.22046			101.15661			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.98447			100.92937			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.71813			100.65799			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.60845			100.55276			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		101.43518			101.37741			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		101.32172			101.25930			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		101.35546			101.29139			0.00	0	1,400,000,000.00
IVC035	On 30/06/2019	Spot Bond	0.00000		101.35546			101.29139			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.58500		103.66394	8.64500		103.37314			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		12.88515	100.00000		12.79886			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		11.01456	100.00000		10.93294			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.83057			100.77294			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.68000		104.17654	8.73000		103.85678			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.69058			100.62713			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.28805			100.22786			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		101.50298			101.44606			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		103.83753			103.78544			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.68958			100.63191			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		101.80539			101.74691			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.14000		102.78873	7.18000		102.70376			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.53783			100.47193			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.15478			100.08975			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		99.97944			99.91858			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		100.59861			100.53336			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC052	On 10/02/2016	Spot Bond		0.00000	100.40977			100.34955			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond		0.00000	100.42540			100.35950			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	100.79859			100.72249			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.68011			100.61559			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.77842			100.71395			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		52.36847		100.00000	51.97604			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	101.39272			101.32740			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		97.50697		100.00000	96.74520			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	101.66023			101.59756			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	101.72124			101.65615			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	99.91088			99.84413			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		55.29044		100.00000	54.88071			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.92731			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.72503			100.64852			0.00	0	400,000,000.00
KW01	On 31/10/2027	Spot Bond		7.99000	147.91081		8.04000	147.30606			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	101.33886			101.28348			0.00	0	300,000,000.00
LBK03	On 01/10/2016	Spot Bond		0.00000	101.38118			101.32251			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	99.59529			99.53652			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.07378			100.01825			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	101.41079			101.35108			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	101.37437			101.31009			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond		9.63500	102.41373		9.68000	102.16570			0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond		9.71000	100.13104		9.71000	100.05240			0.00	0	00,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LEW01	On 31/10/2016	Spot Bond		0.00000	100.59663			100.53420			0.00	0	600,000,000.00
LGL02	On 13/08/2017	Spot Bond		8.39500	98.77585		8.44500	98.60056			0.00	0	3,630,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.44500	100.98821		8.49500	100.78744			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.30500	99.80820		9.35000	99.54450			0.00	0	770,000,000.00
LGL05	On 12/12/2021	Spot Bond		0.00000	99.77625			101.81906			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	102.34348			102.25367			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		9.66000	103.05786		9.70000	102.94768			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	102.55356			102.45538			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond		0.00000	100.06454			100.05548			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.21335			100.15031			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.22206			100.15534			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.23791			100.16642			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	100.92171			100.86843			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	100.32159			100.26468			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond		0.00000	99.87863			99.82661			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond		0.00000	101.46862			101.41043			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond		0.00000	99.07699			99.02474			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond		0.00000	98.78344			98.73130			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	99.94485			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.94444			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	101.68062			101.59695			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.93959			100.88355			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	101.33501			101.27867			0.00	0	70,000,000.00
MBF030	On 01/10/2017	Spot Bond		0.00000	102.03609			101.97800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF033	On 28/03/2016	Spot Bond	0.00000	101.31883			101.26213			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.05716			101.73193			0.00	4,200,000,000	2,100,000,000.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.36074			100.30383			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.84767			100.79414			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.92270			100.86582			0.00	0	500,000,000.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.44972			100.39490			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.40864			100.35180			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.41777			100.35963			0.00	4,400,000,000	2,200,000,000.00
MBF043	On 08/12/2015	Spot Bond	0.00000	99.86593			99.80859			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	38.97843	100.00000	38.68958				0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	94.80519	100.00000	94.07216				0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	22.22670	100.00000	22.06199				0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	16.60403	100.00000	16.48099				0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	16.69420	100.00000	16.57049				0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	16.01409	100.00000	15.89409				0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000	21.66633	100.00000	21.50397				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.24500	106.09846	8.30500	105.81797				0.00	0	600,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.26500	105.55679	8.32500	105.27736				0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000	101.57473			101.51781			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	103.04545			102.98118			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	101.17748			101.11435			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	101.22832			101.16240			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.53000	105.04461	7.58000	104.90567				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB4	On 05/01/2019	Spot Bond	8.23500	105.00459	8.29500	104.73545			0.00		0	0.00	
MEFSB5	On 05/01/2022	Spot Bond	8.93500	106.94276	8.98500	106.60475			0.00		0	0.00	
MFS1A1	On 20/12/2015	Spot Bond	0.00000	101.36914		101.31166			0.00		0	0.00	
MFS1A2	On 20/12/2018	Spot Bond	0.00000	101.41689		101.35734			0.00		0	0.00	
MFS1B	On 20/09/2019	Spot Bond	8.98500	106.72744	9.03000	106.47714			0.00		0	0.00	
MGL01	On 15/09/2015	Spot Bond	7.31000	104.55410	7.35000	104.47079			0.00		0	2,860,070,000.00	
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.05869		100.00002			0.00		0	0.00	
MIIL02	On 31/05/2017	Spot Bond	8.45500	102.86042	8.50500	102.68899			0.00		0	0.00	
MMIG01	On 17/03/2024	Spot Bond	0.00000	101.55836		101.49749			0.00		0	0.00	
MMIG02	On 17/03/2026	Spot Bond	8.81000	110.39057	8.86000	110.07299			0.00		0	400,000,000.00	
MMIG03	On 01/06/2025	Spot Bond	0.00000	99.99979		99.93543			0.00		0	0.00	
MMS01U	On 10/12/2016	Spot Bond	100.00000	25.69956	100.00000	25.50911			0.00		0	0.00	
MQB01	On 31/05/2015	Spot Bond	0.00000	100.18668		100.13481			0.00		0	0.00	
MQB02	On 31/05/2017	Spot Bond	8.15500	102.78869	8.20500	102.61937			0.00		0	140,000,000.00	
MTN03	On 13/07/2015	Spot Bond	7.26000	101.98214	7.30000	101.90810			0.00		0	0.00	
MTN04	On 13/07/2017	Spot Bond	8.14500	105.52058	8.19500	105.34186			0.00		0	510,000,000.00	
N4A211	On 14/08/2020	Spot Bond	100.89771	6.64766	100.89771	6.59744			0.00		0	0.00	
N4A302	On 14/08/2020	Spot Bond	100.61875	6.73466	100.61875	6.68392			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	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A502		On 14/08/2020	Spot Bond	0.00000	95.87366			95.81823			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.31079			100.24574			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.33729			100.26657			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.96009	100.00000		0.95290			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.96009	100.00000		0.95290			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.41500	101.46255		8.46500	101.11535			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.66500	99.69199		7.66500	99.62988			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	8.50500	104.14752		8.55000	103.87215			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	8.26000	109.48926		8.31000	109.17395			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	8.75000	110.43815		8.80000	110.03991			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	101.15023			101.09384			0.00	0	0.00
NBK14A		On 26/06/2021	Spot Bond	8.62000	104.89867		8.67000	104.58124			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.17238			100.12092			0.00	0	0.00
NBK15A		On 11/02/2022	Spot Bond	8.86000	99.97706		8.91000	99.69818			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	101.25544			101.20299			0.00	0	0.00
NBK16A		On 12/02/2025	Spot Bond	9.59000	99.51128		9.64000	99.12048			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.86799			100.81299			0.00	1,200,000,000	600,000,000.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.17358			100.12273			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	101.19874			101.14198			0.00	0	0.00
NBK19B		On 26/06/2017	Spot Bond	0.00000	101.22218			101.16563			0.00	0	0.00
NBK20B		On 25/06/2021	Spot Bond	0.00000	101.27720			101.21592			0.00	0	0.00
NBK21B		On 10/11/2017	Spot Bond	0.00000	100.39022			100.33148			0.00	0	0.00
NBK22B		On 12/02/2018	Spot Bond	0.00000	100.36663			100.30683			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.37634			100.31492			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.37181			100.30964			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.40288			100.33699			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.13000		106.65746		7.17000	106.57417			0.00	0	860,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		102.46486			102.40864			0.00	119,400,000	39,800,000.00
NBK3A	On 09/09/2019	Spot Bond	8.06500		117.85762		8.12500	117.53980			0.00	0	1,570,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.16500		39.26107		10.21500	39.05816			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.06000		103.87558		7.10000	103.81014			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.98189			100.92208			0.00	10,000,000,000	5,000,000,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.96072			100.89361			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.41500		106.07297		7.47500	105.94761			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		101.39577			101.33575			0.00	0	0.00
NCLN48	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		101.54783			101.49303			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		101.21699			101.15095			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		101.03881			100.97271			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00002			99.93930			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		94.95526			94.89983			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		99.99992			99.94242			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.74997			100.68691			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.69070			100.62725			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		91.36320			91.30588			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		101.15531			101.09878			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.30927			100.24437			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	101.47894			101.41670			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	101.40256			101.34362			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	101.84050			101.77826			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	101.35574			101.29884			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	101.34156			101.28324			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	101.34060			101.28233			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.62375			100.56470			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	101.54525			101.47795			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.33500	112.65316		9.38500	112.30809			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	101.53573			101.46886			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.37000	111.56732		9.42000	111.21389			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	101.54525			101.47795			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	101.38917			101.32876			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	101.42895			101.36851			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	101.56046			101.49251			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	101.57949			101.51068			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.85000	106.22474		7.89000	106.13553			0.00	0	50,000,000.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.85423			100.78217			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	98.66318			98.59495			0.00	0	4,900,000,000.00
NED15	On 08/04/2024	Spot Bond		9.44500	110.33451		9.50500	109.93088			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	103.06650			102.99883			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	101.13393			101.06117			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED18	On 16/01/2025	Spot Bond		0.00000	101.10947			101.03677			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	101.00580			100.95261			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		9.44500	121.43515		9.44500	121.34231			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.19652			100.12607			0.00	0	2,500,000,000.00
NHM001/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.03200		10.00000	106.94800			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.27500	169.19967		2.28000	169.16347			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond		2.67000	137.29718		2.67000	137.28712			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond		3.45000	184.63517		3.45000	184.58668			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.03500	106.60954		8.08000	106.33911			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond		0.00000	99.86174			101.46654			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		8.66500	107.60999		8.71000	107.33640			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.14177			100.08198			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.19224			100.13728			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.13421			100.07766			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.13898			100.08041			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond		0.00000	100.13614			100.07878			0.00	0	500,000,000.00
NQ1B10	On 22/05/2020	Spot Bond		8.86500	109.60848		8.91000	109.27552			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.13904			100.08046			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.14182			100.08203			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond		0.00000	100.13993			100.08095			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond		9.06500	107.54581		9.11000	107.27068			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond		0.00000	100.14569			100.08428			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond		0.00000	100.14372			100.08312			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.14467			100.08367			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.17948			100.10355			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.16802			100.09700			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.14751			100.08529			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.99000	116.63046		8.05000	116.34781			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.71000	123.59551		8.76000	123.19868			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.17000	172.83288		2.17500	172.75280			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.49000	124.01396		9.54000	123.48342			0.00	0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.05705			101.07744			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.99243			100.93655			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	101.51144			101.44848			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	99.87208			99.81597			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.05737			99.99992			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.06702			99.99989			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	99.90885			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	15.98781		100.00000	16.06453			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	60.20674		100.00000	59.76057			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.15000	104.18235		7.19000	104.09628			0.00	0	7,110,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.02473			99.96159			0.00	0	1,000,000,000.00
OML03	On 27/11/2024	Spot Bond	9.18500	102.66698		9.23000	102.42036			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	35.32777		100.00000	35.06304			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	97.82000			97.73000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.29831			100.24095			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM12	On 02/03/2015	Spot Bond		0.00000	101.71313			101.65646			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.03200		10.00000	106.94800			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	99.92879			99.87514			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond		0.00000	102.83008			102.76811			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	101.42839			101.36983			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	101.44777			101.38644			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond		0.00000	100.78164			100.72025			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond		8.91000	106.16005		8.96000	105.83857			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.67347			100.61532			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.69186			100.63208			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.70013			100.63961			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.71851			100.65636			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.79749			100.72831			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.81584			100.74502			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.70279			100.63608			0.00	400,000,000	200,000,000.00
R010P	On 21/12/2025	Spot Bond		7.41000	45.55859		7.46000	45.29455			0.00	0	0.00
R158	On 15/09/2015	Spot Bond		6.16000	110.07026		6.20000	109.99301		545,160,000,000,000.00	88,500,000,000	55,579,415,300.00	
R158P	On 15/09/2015	Spot Bond		6.20500	96.77825		6.26500	96.69863			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		6.30500	116.63587		6.36500	116.48273		2,354,676,736,009,000.00	73,461,813,800	71,342,560,600.00	
R159P	On 15/09/2016	Spot Bond		6.13500	91.13650		6.19500	91.00903			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		7.59000	124.45268		7.64000	123.93438		0,275,576,307,095,000.00	53,830,870,500	91,984,305,900.00	
R187P	On 21/12/2026	Spot Bond		7.33000	42.74906		7.38000	42.48100			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		7.25000	40.17489		7.30000	39.90388			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.76500	284.78107		1.77000	284.65400		3,603,445,533,000.00	2,041,612,200	21,581,183,900.00	

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 07/12/2033	Spot Bond	1.78000	233.53755	1.78000	233.51698				102,090,307,256,000.00	57,354,105,200	76,430,479,300.00
R2023	On 28/02/2023	Spot Bond	7.35000	102.42752	7.40000	102.06454				2,949,372,320,160,000.00	01,275,145,600	96,040,401,500.00
R203	On 15/09/2017	Spot Bond	6.59500	107.63164	6.64500	107.45570				2,986,211,740,949,000.00	52,799,354,200	54,355,097,500.00
R2030	On 31/01/2030	Spot Bond	8.01000	100.56601	8.05000	100.15684				2,799,754,281,297,000.00	49,532,369,700	33,054,631,400.00
R2032	On 31/03/2032	Spot Bond	8.15500	104.32412	8.20000	103.84298				2,933,868,576,324,000.00	59,763,160,800	34,560,192,100.00
R2037	On 31/01/2037	Spot Bond	8.21000	103.61931	8.26000	103.03606				1,857,574,365,634,000.00	26,257,535,400	52,122,464,300.00
R204	On 21/12/2018	Spot Bond	6.81500	105.45811	6.87500	105.19673				1,570,126,739,817,000.00	30,392,771,800	99,387,022,300.00
R2044	On 31/01/2044	Spot Bond	8.26500	106.01690	8.33000	105.20761				385,590,437,782,500.00	46,653,410,500	40,386,043,900.00
R2048	On 28/02/2048	Spot Bond	8.25500	105.62730	8.31500	104.85224				2,751,263,025,784,000.00	33,284,436,800	45,279,943,900.00
R207	On 15/01/2020	Spot Bond	6.98500	101.98829	7.03000	101.74576				998,618,416,653,000.00	42,966,129,800	02,776,324,800.00
R208	On 31/03/2021	Spot Bond	7.11000	101.07703	7.16000	100.77812				1,368,137,998,053,000.00	92,424,472,300	52,925,519,400.00
R209	On 31/03/2036	Spot Bond	8.17000	83.46319	8.21500	83.02635				3,127,573,477,087,000.00	82,811,931,100	71,499,375,100.00
R210	On 31/03/2028	Spot Bond	1.77500	174.66713	1.77500	174.65184				877,015,785,000.00	494,093,400	18,670,828,300.00
R211	On 31/01/2017	Spot Bond	1.50000	130.22984	1.50000	130.22127				739,355,700,000.00	492,903,800	29,654,386,300.00
R212	On 31/01/2022	Spot Bond	1.77000	135.66459	1.79000	135.48165				45,828,506,532,000.00	25,891,811,600	44,304,054,400.00
R213	On 28/02/2031	Spot Bond	8.07000	90.51903	8.11000	90.12948				1,369,017,354,036,000.00	69,642,794,800	96,451,459,500.00
R214	On 28/02/2041	Spot Bond	8.20000	81.86969	8.24500	81.40740				2,775,524,418,320,000.00	38,478,587,600	69,481,977,800.00
R227C	On 15/03/2015	Spot Bond	6.36500	99.77381	6.42500	99.71915				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.20500	96.77825	6.26500	96.69863				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.12500	93.94155	6.18500	93.83754				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.13500	91.13650	6.19500	91.00903				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.27500	98.12745	6.33500	98.05979				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.14500	95.24485	6.20500	95.15231				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R329C	On 21/06/2016	Spot Bond	6.12500	92.42909		6.18500	92.31255			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.18500	89.58839		6.24500	89.44899			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.57000	86.15685		6.62000	86.01460			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.62000	83.30343		6.67000	83.14546			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.82000	80.12042		6.88000	79.92238			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.80000	77.53545		6.86000	77.32148			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.78000	75.04839		6.84000	74.81968			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.77000	72.62141		6.83000	72.37914			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.94500	69.61599		6.99000	69.41626			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	6.92500	67.35524		6.97000	67.14748			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.03000	64.68599		7.08000	64.45234			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.00000	62.61285		7.05000	62.37175			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	6.97000	60.62375		7.02000	60.37584			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	6.94000	58.71487		6.99000	58.46075			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	6.90000	56.92828		6.95000	56.66834			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.86000	55.21745		6.91000	54.95217			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.53000	50.26836		7.58000	50.01283			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.49000	48.62789		7.54000	48.36916			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.45000	47.05914		7.50000	46.79758			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.41000	45.55859		7.46000	45.29455			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.37000	44.12295		7.42000	43.85675			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.33000	42.74906		7.38000	42.48100			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.29000	41.43398		7.34000	41.16432			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.25000	40.17489		7.30000	39.90388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB03	On 15/07/2016	Spot Bond		0.00000	103.10809			103.03877			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.42163			100.44325			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	103.59187			103.51777			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	102.35962			102.28988			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	101.95654			101.88719			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		21.09750	100.00000	20.93942				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		14.71129	100.00000	14.60227				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		25.78380	100.00000	25.59273				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		58.07780	100.00000	57.64259				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		33.60927	100.00000	33.35458				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		16.18165	100.00000	16.04348				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		7.87962	100.00000	7.80650				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		12.87779	100.00000	12.76782				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		10.91784	100.00000	10.82461				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.00436	100.00000	8.92747				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	101.34162			101.28655			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	99.82097			101.65086			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	101.73785			101.67927			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond		0.00000	100.05822			99.99996			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond		0.00000	100.06144			99.99995			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	101.26589			101.21069			0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond		0.00000	101.86240			101.80480			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFC18	On 25/11/2015	Spot Bond		0.00000	100.01234			100.03501			0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond		100.00000	83.73100		100.00000	83.17649		1,400,000,000,000,000.00	14,000,000,000	14,000,000,000.00	
RES12	On 20/08/2015	Spot Bond		0.00000	100.41381			100.35591			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.99181			100.92991			0.00	720,000,000	360,000,000.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.53996			100.47651			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	101.73033			101.67030			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.84304			100.78126			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00010			99.94260			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	99.85850			101.74650			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.53382			100.47634			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.86951			100.80733			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	86.34786			86.19400			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	82.58055			82.45498			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	88.49945			88.31432			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	87.34007			87.14688			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	101.92520			101.83467			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	83.37510			83.25661			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	92.45006			94.89017			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	102.80057		12.35000	102.69853			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.24161		100.00000	14.13488			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	102.30969			102.24043			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	101.52209			101.45485			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	5.52459		100.00000	4.38716			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP04U	On 07/10/2016	Spot Bond	100.00000		23.97596		100.00000	23.79828			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		55.19964		100.00000	54.78600			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.17699		100.00000	14.12495			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		29.48645		100.00000	29.26549			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		104.65937			104.51875			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		77.99021			77.87950			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.41000		110.95635		8.46000	110.63424			0.00	0	950,000,000.00
RW23	On 10/12/2023	Spot Bond	8.60000		107.64467		8.65000	107.25570			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.30000		109.53545		9.34000	109.13083			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		97.33295			97.30099			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.50500		108.18830		7.56500	108.02268			0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		107.03200		10.00000	106.94800			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.85667			100.74276			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.64500		104.82736		8.69500	104.63196			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.72708			101.66465			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		102.93468			102.87135			0.00	600,000,000	3,340,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		102.35539			102.28999			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.81738			100.74866			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.80343			100.73594			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		99.99953			99.92552			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.85475			100.77822			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.87000		103.20275		6.91000	103.13584			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.31500		103.51415		8.37500	103.28275			0.00	0	2,370,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN27	On 15/09/2015	Spot Bond		7.62000	109.28820		7.66000	109.19888			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.96000	109.10770		7.96000	109.03714			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.41000	109.39999		7.45000	109.31239			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		7.99500	104.39833		8.04500	104.21707			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.55500	109.32277		7.59500	109.23399			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.66500	109.26427		7.72500	109.16380			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	101.57654			101.51671			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	101.22652			101.16234			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.64500	106.81383		7.69500	106.63097			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	101.20671			101.15030			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	101.46331			101.40120			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	105.29418			105.23147			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		8.58000	109.57789		8.63000	109.25071			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.49000	106.75520		9.54000	106.32437			0.00	0	200,000,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.32119			100.25369			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.25252			100.14939			0.00	3,400,000,000	1,600,000,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.32536			100.21538			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	102.36642			102.25730			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.39500	104.04074		8.45500	103.75753			0.00	0	900,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	19.84178		100.00000	19.70961			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		8.89000	107.83113		8.94000	107.43406			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.88490			100.82874			0.00	0	300,000,000.00
SBS29	On 12/06/2019	Spot Bond		8.40000	102.91275		8.45000	102.66494			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.50000	93.31414		9.55000	92.92292			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS30	On 12/06/2019	Spot Bond	0.00000		99.27479			100.97281			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.24000		106.07637		9.29000	105.62543			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		101.44516			101.38697			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		101.48500			101.42516			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.39000		108.97832		9.44000	108.57602			0.00	0	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.64734			100.58798			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		100.66466			100.60366			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.38500		99.06983		8.43000	98.82593			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.51000		98.13034		9.56000	97.74449			0.00	0	0.00
SBS39	On 29/01/2030	Spot Bond	10.12000		97.71916		10.16000	97.34228			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.81000		101.44899		8.86000	101.12900			0.00	0	210,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.30500		106.88547		7.36500	106.74272			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.37500		272.62452		2.38000	272.49016			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	2.14500		128.67374		2.14500	128.65845			729,300,000,000.00	340,000,000	170,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		20.61911		100.00000	20.46285			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		100.96518			100.90592			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		25.38293		100.00000	25.19483			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.77000		127.18848		2.77000	127.16687			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHPCBU	On 03/04/2017	Spot Bond	6.50000	102.67101		6.50000	102.61690			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	102.93530			102.87252			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	101.36015			101.29689			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	102.76745			102.70333			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.62500	101.75210		8.67500	101.57735			0.00	0	320,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.52250			102.49621			0.00	19,840,000	3,300,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	101.26004			101.19904			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	101.46813			101.40424			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	21.55795		100.00000	21.39641			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.03200		10.00000	106.94800			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	99.80070			101.63006			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	83.88165		100.00000	83.31994			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	101.65986			101.59806			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	38.30778		100.00000	38.02390			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	34.20222		100.00000	33.94876			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	27.60667		100.00000	32.20333			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.93500	107.45947		8.98500	107.32038			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.95428			100.88581			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	101.36521			101.29013			0.00	0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000	100.15350			100.08763			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.55500	103.22199		7.61500	103.07512			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.41500	101.19381		8.47500	100.94672			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.99500	104.39833		8.04500	104.21707			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.14530			100.08431			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA3		On 21/08/2015	Spot Bond	0.00000	100.28045			100.22302			0.00	0	0.00
SPDA4		On 21/08/2017	Spot Bond	0.00000	100.59309			100.53299			0.00	0	0.00
SPDA5		On 21/08/2024	Spot Bond	0.00000	100.13873			100.07923			0.00	0	0.00
SPDA6		On 21/08/2024	Spot Bond	0.00000	100.14243			100.08134			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	100.44573			100.38040			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	7.69500	104.06512		7.74500	103.93704			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.88930			100.82995			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	101.16655			101.10874			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.95169			100.88994			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	8.66000	100.57656		8.71000	100.30586			0.00	0	650,000,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	99.99999			99.93806			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	101.43677			101.36989			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.77369			100.70858			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	8.71800	93.69038		8.76800	93.40568			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.21000	95.94842		8.26000	95.65931			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.24500	96.97991		8.29000	96.74155			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	101.62648			101.56180			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.77500	104.89792		7.82500	104.71747			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.56000	109.45372		2.56000	109.43700			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.76500	102.30388		7.82500	102.04406			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.08259			100.02063			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.35000	110.13695		9.40000	109.68186			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	99.99988			99.94512			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN021	On 28/02/2031	Spot Bond	9.80000	77.65076		9.84000	77.32435			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.86898			100.80522			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.91625			100.85505			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	101.41083			101.34521			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	101.02265			100.95423			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	99.36163			99.28558			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.12691			100.06341			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
SY1205	On 09/03/2015	Spot Bond	0.00000	99.87916			99.82737			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000	99.86179			99.80996			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000	99.74112			99.68935			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000	100.65658			100.49244			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000	98.98475			98.93224			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000	98.98755			98.93518			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000	98.87865			98.82608			0.00	0	0.00
SY1223	On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94820			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000	98.72051			98.66792			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000	98.66650			98.61170			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000	98.63638			98.58393			0.00	0	0.00
SY1227	On 18/03/2015	Spot Bond	0.00000	99.72465			99.67302			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond	0.00000	98.58600			98.53363			0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond	100.00000	80.57395		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.62000	102.31354		6.66000	108.44948			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.20000	109.35791		8.25000	108.92399			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TF108U	On 22/02/2016	Spot Bond	100.00000		55.19130		100.00000	54.77772			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.81289			100.75643			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.53963			100.48309			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		99.99981			99.94473			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		101.32142			101.26601			0.00	4,051,200,000	2,025,600,000.00
TFS123	On 20/03/2019	Spot Bond	0.00000		101.38830			101.32999			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.18759			100.13124			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		97.87906			97.76738			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.60278			100.54595			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.63636			100.57986			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.55500		102.28462		7.61500	102.14167			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.85289			100.79178			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.87544			100.81270			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		100.91651		7.83000	100.85230			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.84048			100.78028			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.86868			100.80642			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.91419			100.84892			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.84048			100.78028			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.86868			100.80642			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		100.83913		7.16000	100.78036			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.92389			100.85762			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.91938			100.85345			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		101.02736			100.95358			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C2	On 18/07/2017	Spot Bond	0.00000		101.01276			100.94003			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		101.45208			101.34726			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		101.40200			101.30086			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.83935			100.77923			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.87544			100.81270			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		100.92482		8.73000	100.90101			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.55856			100.49804			0.00	2,000,000,000	500,000,000.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.86868			100.80642			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.28500		100.62244		8.34500	100.42579			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.37489			100.31512			0.00	0	530,000,000.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.88586			100.82415			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.92614			100.85971			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.91376			100.84823			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.92687			100.86221			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		101.02511			100.95149			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		101.02062			100.94732			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.99974			100.92983			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		101.37417			101.27506			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		101.37862			101.27918			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		101.38021			101.28283			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.13965			100.07976			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.14429			100.08241			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.58500		102.26480		8.63000	102.07428			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.14151			100.08081			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.14800			100.08452			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.49500		100.28059		8.54000	100.09245			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.42174			100.36128			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.44400			100.38033			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	8.60500		99.28597		8.65000	99.10175			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.15634			100.08928			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.15634			100.08928			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		100.46900			100.40174			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.17111			100.09771			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.17111			100.09771			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		100.51332			100.43967			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.23061			100.13164			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.23061			100.13164			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		100.69182			100.59240			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.88700			100.82521			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.42538		101.06155	6.37731			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		101.12765			101.06979			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.86990			100.80935			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A3	On 18/07/2016	Spot Bond	0.00000	101.33712			101.27831			0.00	4,000,000,000	1,000,000,000.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.86990			100.80935			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.88130			100.81992			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.88700			100.82521			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.86306			100.80300			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.88130			100.81992			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.94396			100.87807			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.94396			100.87807			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.94396			100.87807			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.03502			100.96257			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.05777			100.98368			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.02933			100.95729			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	101.48332			101.37850			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	101.51162			101.40475			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	101.50030			101.39425			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.29000	104.73672		7.33000	104.66780			0.00	0	660,000,000.00
TL20	On 22/02/2020	Spot Bond	8.93500	88.70026		8.98000	88.47634			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	107.03200		10.00000	106.94800			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.55500	106.81229		7.60500	106.62306			0.00	0	29,910,000,000.00
TN20	On 17/09/2020	Spot Bond	8.79000	112.18256		8.84000	111.87699			0.00	0	20,907,800,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.03633		100.00000	1.02865			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.05500	113.76959		9.10500	113.37021			0.00	0	11,700,000,000.00
TN25	On 19/08/2025	Spot Bond	9.29000	101.66945		9.34000	101.26022			0.00	0	21,380,000,000.00
TN27	On 14/11/2027	Spot Bond	9.33000	99.46932		9.38000	99.03541			0.00	0	10,530,000,000.00



Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN30	On 09/10/2030	Spot Bond	9.71000	110.41627		9.75000	109.99763			0.00	0	7,000,000,000.00
TN40	On 09/10/2040	Spot Bond	10.11000	110.05447		10.15500	109.53655			0.00	0	7,600,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	99.85196			101.56365			0.00	11,000,000,000	5,500,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.17290			100.11276			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.29106			100.23006			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.29831			100.23576			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.29899			100.23628			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.33444			100.26412			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.40800			100.32191			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.29868			100.23606			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.13122			101.07690			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.03200		10.00000	106.94800			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.13502			101.07580			0.00	2,000,000,000	500,000,000.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.15788			101.09741			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.94133			100.88545			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	101.00198			100.94236			0.00	2,200,000,000	2,200,000,000.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.05355		10.00000	99.97036			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.05222		9.75000	99.97111			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.05177		100.00000	9.97145			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	101.54204			101.48091			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	101.63642			101.57150			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	101.68885			101.62182			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	101.69933			101.63188			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAD1	On 14/06/2024	Spot Bond	0.00000	101.99269			101.91341			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	102.64117			102.53548			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	12.28955		100.00000	12.19746			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	99.94407			99.88814			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	99.68846			99.63348			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	99.43501			99.38033			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	99.18437			99.12999			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	98.44038			98.38660			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	98.18047			98.12642			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	97.59815			97.54229			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	97.38521			97.33036			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	97.10225			97.04688			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	96.80597			96.74994			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	96.53347			96.47726			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	99.42094			99.30513			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	98.28325			98.16879			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	95.47440			95.41807			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	95.01712			94.96155			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	94.66014			94.60354			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	94.02112			93.96593			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000	99.02369			98.97405			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	93.81372			93.75897			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000	93.42743			93.37157			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.24139		100.00000	12.74418			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC067	On 09/04/2015	Spot Bond	100.00000		90.57072	100.00000	89.90148				0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000		95.54974	100.00000	94.80519				0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000		100.86925		100.81603				0.00	1,200,000,000	300,000,000.00
TWC080	On 15/04/2015	Spot Bond	0.00000		100.84021		100.78658				0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000		100.75082		100.69719				0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000		100.71321		100.65972				0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		100.52164		100.46575				0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000		100.36088		100.30675				0.00	100,000,000	100,000,000.00
TWC085	On 27/05/2015	Spot Bond	0.00000		100.33836		100.28493				0.00	0	0.00
TWC086	On 24/03/2015	Spot Bond	0.00000		100.10493		100.05246				0.00	0	0.00
TWC087	On 02/06/2015	Spot Bond	100.00000		82.48441	100.00000	100.00000				0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000		100.94322		100.88301				0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond	100.00000		0.00000	100.00000	100.00000				0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000		100.84664		100.79260				0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond	100.00000		0.00000	100.00000	100.00000				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.51000		110.12627	8.56000	109.80453				0.00	0	100,000,000.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		8.74014	100.00000	8.68718				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VJB01U	On 20/01/2023	Spot Bond	100.00000	8.53796	100.00000	8.48623			0.00		0	0.00	
VKC04	On 27/03/2015	Spot Bond	0.00000	101.17947		101.12497			0.00		0	0.00	
VKC06	On 29/07/2015	Spot Bond	0.00000	100.68533		100.62659			0.00		0	0.00	
VKE01	On 08/05/2015	Spot Bond	0.00000	100.43155		100.37136			0.00		0	0.00	
VKE02	On 08/05/2016	Spot Bond	0.00000	100.44504		100.38290			0.00		0	0.00	
VKE03	On 08/05/2017	Spot Bond	0.00000	100.44568		100.38346			0.00		0	0.00	
VKE04	On 28/03/2016	Spot Bond	0.00000	101.29149		101.23154			0.00		0	200,000,000.00	
VKE05	On 28/03/2018	Spot Bond	0.00000	101.32588		101.26427			0.00		0	0.00	
VPA01U	On 20/01/2023	Spot Bond	100.00000	8.20494	100.00000	8.15523			0.00		0	0.00	
VPB01U	On 20/01/2023	Spot Bond	100.00000	8.00275	100.00000	7.95427			0.00		0	0.00	
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00019	100.00000	0.00019			0.00		0	0.00	
WS04	On 30/05/2016	Spot Bond	6.69500	109.98085	6.75500	109.84615			0.00		0	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.99000	234.62049	1.99000	234.59560			688,341,000,000.00		345,900,000	345,900,000.00	
WSP1	On 28/05/2015	Spot Bond	6.48000	102.91050	6.52000	102.84657			0.00		0	0.00	
WSP2	On 28/05/2017	Spot Bond	7.09500	106.20018	7.14500	106.03398			0.00		0	4,700,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.37000	108.16147	7.43000	107.87356			0.00		0	0.00	
WSP4	On 28/05/2020	Spot Bond	7.61000	108.23191	7.65500	107.96633			0.00		0	0.00	
WSP5	On 28/05/2021	Spot Bond	7.65000	108.91678	7.70000	108.59459			0.00		0	2,700,000,000.00	
Z014	On 30/06/2015	Spot Bond	6.11000	98.03079	6.15000	97.96961			0.00		0	0.00	
Z020	On 19/10/2015	Spot Bond	6.04000	96.30982	6.08000	96.23868			0.00		0	0.00	
Z071	On 01/07/2015	Spot Bond	6.11000	98.01471	6.15000	97.95344			0.00		0	0.00	
Z083	On 30/09/2019	Spot Bond	6.76000	73.76290	6.82000	73.52635			0.00		0	0.00	
ZA021	On 20/10/2015	Spot Bond	100.00000	64.36657	100.00000	64.00091			0.00		0	0.00	
ZA029	On 20/09/2016	Spot Bond	100.00000	34.07004	100.00000	33.87649			0.00		0	0.00	

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>										43,279,102,954,550,500.00	4,944,332,900	01,083,180,000.00
<b>Grand Total:</b>										43,279,105,320,824,600.00	4,944,493,528	01,087,454,227.00