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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 27/03/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 27/03/2015	Any day expiry	11.97830	11.97830	11.95700	11.95700				7.13	80,384,560.10	6,705	0.00
\$ / R	On 30/03/2015	Any day expiry	11.99200	11.99200	11.95700	11.95700				7.28	0.00	0	1,157.00
\$ / R	On 31/03/2015	Any day expiry	11.99200	11.99200	11.95420	11.95420				13.36	0.00	0	0.00
\$ / R	On 31/03/2015	Any day expiry	12.31	Put	324.61140	0.32461	365.23890	0.36524	324.611	16.91	0.00	0	20,000.00
\$ / R	On 01/04/2015	Any day expiry	11.99200	11.99200	11.95580	11.95580				15.87	0.00	0	1,090.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	0.42440	0.00042	0.59830	0.00060	0.424	22.34	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	22.94350	0.02294	22.22170	0.02222	22.943	18.14	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.39	Call	9.66250	0.00966	9.76630	0.00977	9.663	19.56	0.00	0	5,000.00
\$ / R	On 02/04/2015	Any day expiry			11.99350	11.99350	11.95740	11.95740		17.38	0.00	0	0.00
\$ / R	On 02/04/2015	Any day expiry	11.81	Call	226.98340	0.22698	197.81370	0.19781	226.983	18.42	0.00	0	2,500.00
\$ / R	On 07/04/2015	Any day expiry			12.00100	12.00100	11.96550	11.96550		16.19	0.00	0	0.00
\$ / R	On 07/04/2015	Any day expiry	12.00	Call	135.09130	0.13509	116.11400	0.11611	135.091	16.19	0.00	0	10,000.00
\$ / R	On 08/04/2015	Any day expiry			12.00260	12.00260	11.96710	11.96710		16.14	0.00	0	0.00
\$ / R	On 08/04/2015	Any day expiry	11.80	Call	262.41250	0.26241	234.68470	0.23468	262.413	16.04	0.00	0	10,000.00
\$ / R	On 08/04/2015	Any day expiry	12.15	Call	87.60350	0.08760	74.37120	0.07437	87.604	17.16	0.00	0	10,000.00
\$ / R	On 09/04/2015	Any day expiry			12.00410	12.00410	11.96920	11.96920		16.07	0.00	0	15.00
\$ / R	On 28/04/2015	Any day expiry			12.04530	12.04530	12.00890	12.00890		15.05	13,134,618.00	1,086	3,854.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	2.11900	0.00212	2.35380	0.00235	2.119	16.17	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 28/04/2015	Any day expiry	11.15	Put	7.93080		0.00793		9.34040	0.00934	7.931	14.79	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	235.44260		0.23544		221.91580	0.22192	235.443	14.93	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	0.21470		0.00021		0.20150	0.00020	0.215	24.55	0.00	0	300.00
\$ / R	On 13/05/2015	Any day expiry			12.07550		12.07550		12.03820	12.03820		15.20	0.00	0	6,224.00
\$ / R	On 15/05/2015	Any day expiry			12.07950		12.07950		12.04200	12.04200		15.24	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry			12.10330		12.10330		12.06510	12.06510		15.15	0.00	0	1,389.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	5.97480		0.00597		6.92670	0.00693	5.975	14.11	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	8.98010		0.00898		11.25600	0.01126	8.980	13.67	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	20.27610		0.02028		24.43360	0.02443	20.276	13.64	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	399.42710		0.39943		380.26670	0.38027	399.427	14.63	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	258.17100		0.25817		245.52700	0.24553	258.171	15.57	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	12.22190		0.01222		12.03900	0.01204	12.222	29.38	0.00	0	300.00
\$ / R	On 03/06/2015	Any day expiry			12.11750		12.11750		12.07920	12.07920		15.18	0.00	0	0.00
\$ / R	On 03/06/2015	Any day expiry	12.30	Call	251.20000		0.25120		238.74720	0.23875	251.200	15.92	0.00	0	10,000.00
\$ / R	On 09/06/2015	Any day expiry			12.12960		12.12960		12.09150	12.09150		15.36	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			12.13570		12.13570		12.09770	12.09770		15.40	125,653,037.80	10,354	1,194,702.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	9.13640		0.00914		9.75460	0.00975	9.136	14.38	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	9.54800		0.00955		10.20220	0.01020	9.548	14.31	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	10.66200		0.01066		11.41560	0.01142	10.662	14.12	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	16.59670		0.01660		19.06380	0.01906	16.597	13.59	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	17.83130		0.01783		20.43680	0.02044	17.831	13.59	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	54.57000		0.05457		60.52130	0.06052	54.570	13.71	0.00	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	733.51430		0.73351		703.15800	0.70316	733.514	13.76	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	717.66190		0.71766		687.59210	0.68759	717.662	13.77	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	81.96190		0.08196		89.89210	0.08989	81.962	13.77	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	642.89080		0.64289		616.40380	0.61640	642.891	13.92	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	608.33690		0.60834		582.77440	0.58277	608.337	14.05	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Put	122.63690		0.12264		135.07440	0.13507	122.637	14.05	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	268.09910		0.26810		286.88110	0.28688	268.099	15.00	0.00	0	36,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	278.35280		0.27835		297.47500	0.29747	278.353	15.05	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	280.53350		0.28053		267.09840	0.26710	280.533	15.94	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Put	444.83350		0.44483		469.39840	0.46940	444.833	15.94	1,779,334.00	4,000	0.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.40	Put	513.36580		0.51337		539.30240	0.53930	513.366	16.29	3,080,194.80	6,000	0.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	221.27800		0.22128		210.45210	0.21045	221.278	16.65	0.00	0	30,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	585.57800		0.58558		612.75210	0.61275	585.578	16.65	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	206.21100		0.20621		196.06290	0.19606	206.211	16.86	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	190.02420		0.19002		180.61610	0.18062	190.024	17.11	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	125.74930		0.12575		119.58940	0.11959	125.749	18.48	0.00	0	37,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Put	990.04930		0.99005		1,021.88940	1.02189	990.049	18.48	0.00	0	501.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	99.95210		0.09995		95.05060	0.09505	99.952	19.31	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Call	96.95990		0.09696		92.20540	0.09221	96.960	19.42	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Put	1,211.25990		1.21126		1,244.50540	1.24451	1,211.260	19.42	0.00	0	201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	78.43910		0.07844		74.43980	0.07444	78.439	20.18	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	75.35040		0.07535		71.51660	0.07152	75.350	20.32	0.00	0	51,500.00
\$ / R	On 26/06/2015	Any day expiry			12.16410		12.16410		12.12630	12.12630		15.39	6,222,000.00	510	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	14.58840		0.01459		15.50440	0.01550	14.588	14.00	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	37.29490		0.03729		40.17240	0.04017	37.295	13.59	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	272.59440		0.27259		260.10810	0.26011	272.594	16.45	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	29.50900	0.02951	28.20220	0.02820	29.509	29.69	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.17230	12.17230	12.13450	12.13450		15.36	0.00	0	7,050.00
\$ / R	On 29/07/2015	Any day expiry			12.23340	12.23340	12.19530	12.19530		15.69	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	25.96850	0.02597	27.49770	0.02750	25.968	14.02	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	54.28450	0.05428	59.67900	0.05968	54.284	13.53	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	294.90050	0.29490	286.20640	0.28621	294.900	17.16	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	52.19960	0.05220	48.43520	0.04844	52.200	29.29	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.29450	12.29450	12.25620	12.25620		15.77	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	34.06870	0.03407	37.27190	0.03727	34.069	13.83	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	68.17310	0.06817	74.24810	0.07425	68.173	13.53	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	304.19460	0.30419	298.18000	0.29818	304.195	17.81	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	64.70500	0.06471	62.80430	0.06280	64.705	28.79	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.32400	12.32400	12.28550	12.28550		15.71	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.33240	12.33240	12.29390	12.29390		15.83	31,632,606.00	2,565	92,879.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	26.15080	0.02615	28.26230	0.02826	26.151	14.22	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,760.50640	1.76051	1,724.26200	1.72426	1,760.506	14.16	10,210,937.12	5,800	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	54.35960	0.05436	58.46600	0.05847	54.360	13.56	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,388.60870	1.38861	1,354.33920	1.35434	1,388.609	13.52	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	56.20870	0.05621	60.43920	0.06044	56.209	13.52	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,239.82340	1.23982	1,209.25910	1.20926	1,239.823	13.43	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	82.58640	0.08259	90.90090	0.09090	82.586	13.46	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	99.56400	0.09956	109.07120	0.10907	99.564	13.54	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	148.54620	0.14855	161.07080	0.16107	148.546	13.74	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	159.45570	0.15946	172.58290	0.17258	159.456	13.78	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	909.20910	0.90921	884.75290	0.88475	909.209	13.83	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	182.85820	0.18286	197.21580	0.19722	182.858	13.85	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	673.72580	0.67373	658.71260	0.65871	673.726	14.75	1,953,804.82	2,900	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	341.32580	0.34133	364.81260	0.36481	341.326	14.75	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	635.86070	0.63586	621.99290	0.62199	635.861	14.99	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	613.37470	0.61337	600.18760	0.60019	613.375	15.15	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	571.00050	0.57100	559.09990	0.55910	571.001	15.46	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	471.91210	0.47191	462.77180	0.46277	471.912	16.28	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	324.47870	0.32448	319.33560	0.31934	324.479	17.95	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	316.30190	0.31630	311.37020	0.31137	316.302	18.07	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	262.92050	0.26292	259.31920	0.25932	262.920	18.95	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	186.05870	0.18606	183.85060	0.18385	186.059	20.60	1,860,587.00	10,000	125,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	158.72770	0.15873	157.06290	0.15706	158.728	21.41	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	138.24430	0.13824	136.95430	0.13695	138.244	22.16	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.36190	12.36190	12.32330	12.32330		15.78	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	44.14900	0.04415	47.49310	0.04749	44.149	13.82	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	79.13910	0.07914	87.26530	0.08727	79.139	13.37	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	129.25200	0.12925	140.84090	0.14084	129.252	13.59	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	313.24540	0.31325	309.48170	0.30948	313.245	18.48	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	209.39220	0.20939	207.41920	0.20742	209.392	20.48	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	80.29110	0.08029	78.58220	0.07858	80.291	28.28	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.36620	12.36620	12.32750	12.32750		15.80	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.42690	12.42690	12.38730	12.38730		16.08	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	52.95740	0.05296	56.89200	0.05689	52.957	13.80	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 28/10/2015	Any day expiry	11.15	Put	89.35170	0.08935	95.71080	0.09571	89.352	13.33	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	325.51430	0.32551	322.31070	0.32231	325.514	19.18	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	103.59350	0.10359	98.54170	0.09854	103.594	28.14	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.48760	12.48760	12.44710	12.44710		16.18	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	59.62390	0.05962	64.00520	0.06401	59.624	13.73	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	98.27560	0.09828	105.20420	0.10520	98.276	13.31	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	334.17420	0.33417	331.16790	0.33117	334.174	19.79	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	105.25140	0.10525	103.41120	0.10341	105.251	27.92	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.51580	12.51580	12.47490	12.47490		16.14	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.52230	12.52230	12.48130	12.48130		16.15	12,522,300.00	1,000	67,924.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,649.93830	1.64994	1,615.67320	1.61567	1,649.938	13.49	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	77.63830	0.07764	84.37320	0.08437	77.638	13.49	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,605.50760	1.60551	1,571.76060	1.57176	1,605.508	13.44	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,431.30070	1.43130	1,399.90050	1.39990	1,431.301	13.21	0.00	0	39,671.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,275.19230	1.27519	1,247.29800	1.24730	1,275.192	13.39	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	215.24280	0.21524	232.74590	0.23275	215.243	13.74	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	264.32350	0.26432	284.92970	0.28493	264.323	13.97	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	283.31710	0.28332	305.05230	0.30505	283.317	14.05	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.95	Call	920.23480	0.92023	903.94820	0.90395	920.235	14.37	0.00	0	2,114.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	373.11340	0.37311	398.51250	0.39851	373.113	14.53	0.00	0	80,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	825.86690	0.82587	812.17200	0.81217	825.867	15.02	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	534.77230	0.53477	528.52710	0.52853	534.772	17.50	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	509.66210	0.50966	504.00020	0.50400	509.662	17.77	0.00	0	11,629.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	486.02410	0.48602	480.87530	0.48088	486.024	18.03	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	434.98110	0.43498	430.83610	0.43084	434.981	18.66	0.00	0	39,671.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	423.45170	0.42345	419.52220	0.41952	423.452	18.81	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	294.01360	0.29401	292.15650	0.29216	294.014	20.95	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	247.62090	0.24762	246.32640	0.24633	247.621	22.07	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	234.59300	0.23459	233.43130	0.23343	234.593	22.45	0.00	0	68,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	222.98290	0.22298	221.55890	0.22156	222.983	25.85	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.54390	12.54390	12.50270	12.50270		16.25	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	64.98700	0.06499	69.65690	0.06966	64.987	13.65	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	105.33650	0.10534	112.65130	0.11265	105.336	13.28	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	338.33850	0.33834	335.96210	0.33596	338.338	20.37	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	107.47540	0.10748	105.82300	0.10582	107.475	27.75	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.66040	12.66040	12.61740	12.61740		16.38	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	220.05090	0.22005	239.07950	0.23908	220.051	13.41	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	306.32450	0.30632	310.92410	0.31092	306.325	23.24	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.72210	12.72210	12.67820	12.67820		16.42	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.72870	12.72870	12.68480	12.68480		16.53	7,344,459.90	577	3,797.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	106.92820	0.10693	115.12200	0.11512	106.928	13.17	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	295.00180	0.29500	318.61450	0.31861	295.002	13.69	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	307.43490	0.30743	331.53540	0.33154	307.435	13.76	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	359.89080	0.35989	385.89260	0.38589	359.891	14.05	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	423.17290	0.42317	419.68170	0.41968	423.173	20.88	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	340.14560	0.34015	341.07160	0.34107	340.146	24.20	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	337.90530	0.33791	338.80560	0.33881	337.905	27.14	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	76.89230	0.07689	72.75020	0.07275	76.892	27.54	0.00	0	1,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 09/06/2016	Any day expiry			12.91180		12.91180		12.86730	12.86730		16.86	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.92010		12.92010		12.87570	12.87570		16.86	0.00	0	500.00
\$ / R	On 15/09/2016	Any day expiry			13.11570		13.11570		13.07140	13.07140		17.20	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.12400		13.12400		13.07970	13.07970		17.20	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.30290		13.30290		13.25880	13.25880		17.45	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.31330		13.31330		13.26920	13.26920		17.45	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.13570		12.13570		12.09770	12.09770		15.40	582,513.60	48	733.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.33240		12.33240		12.29390	12.29390		15.83	0.00	0	99.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.52230		12.52230		12.48130	12.48130		16.15	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.72870		12.72870		12.68480	12.68480		16.53	343,674.90	27	27.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.08600		18.08600		17.92720	17.92720		14.35	90,430.00	5	28,342.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	95.81170		0.09581		116.88550	0.11689	95.812	13.76	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	82.15230		0.08215		60.39610	0.06040	82.152	17.82	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.36980		18.36980		18.20900	18.20900		14.85	0.00	0	910.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.64970		18.64970		18.48480	18.48480		15.33	0.00	0	5.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	536.47160		0.53647		596.71790	0.59672	536.472	14.21	0.00	0	830.00
£ / R	On 14/03/2016	Foreign Exchange Future			18.96050		18.96050		18.79070	18.79070		15.63	0.00	0	0.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10199		0.10199		0.10161	0.10161		14.92	0.00	0	14,018.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10379		0.10379		0.10340	0.10340		15.07	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10573		0.10573		0.10517	0.10517		15.13	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			13.18400		13.18400		13.19570	13.19570		13.71	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	62.62010		0.06262		59.69270	0.05969	62.620	17.89	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.21040		13.21040		13.22250	13.22250		13.84	700,151.20	53	154,843.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	37.52710		0.03753		34.79010	0.03479	37.527	13.02	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	104.50520		0.10451		99.43220	0.09943	104.505	12.95	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	455.40560		0.45541		443.19600	0.44320	455.406	14.46	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	167.01430		0.16701		164.67370	0.16467	167.014	15.65	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	103.81090		0.10381		100.46160	0.10046	103.811	17.08	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	34.12160		0.03412		31.24440	0.03124	34.122	20.84	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.44490		13.44490		13.45740	13.45740		14.46	0.00	0	11,148.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	250.64070		0.25064		241.78330	0.24178	250.641	13.19	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	207.90810		0.20791		203.92060	0.20392	207.908	18.39	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.67710		13.67710		13.68830	13.68830		14.87	0.00	0	10,150.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	326.94760		0.32695		322.35820	0.32236	326.948	13.10	0.00	0	6,291.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	830.02150		0.83002		821.64410	0.82164	830.021	15.40	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	221.68070		0.22168		217.31570	0.21732	221.681	21.86	0.00	0	6,291.00
€ / R	On 14/03/2016	Foreign Exchange Future			13.93820		13.93820		13.94830	13.94830		15.20	0.00	0	500.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.46710		14.46710		14.48170	14.48170		15.52	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/05/2015	Index Future			554.85700		554.85700		558.12100	558.12100			0.00	0	0.00
AL37	On 07/05/2015	Index Future			457.16000		457.16000		458.31600	458.31600			0.00	0	122.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL37	On 06/08/2015	Index Future			464.42900		464.42900		465.60600	465.60600			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			544.25000		544.25000		546.58700	546.58700			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			552.90300		552.90300		555.28200	555.28200			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			496.98100		496.98100		499.02300	499.02300			0.00	0	586.00
ALBI	On 06/08/2015	Index Future			504.88300		504.88300		506.96100	506.96100			0.00	0	10.00
ALBI	On 05/11/2015	Index Future			513.33300		513.33300		515.44500	515.44500			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.40410		9.40410		9.43960	9.43960		13.53	0.00	0	15,133.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	7.74390		0.00774		7.25750	0.00726	7.744	13.59	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	21.24110		0.02124		17.92330	0.01792	21.241	13.24	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	76.85100		0.07685		67.40610	0.06741	76.851	13.23	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	376.13170		0.37613		398.61970	0.39862	376.132	13.34	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	194.29120		0.19429		206.29230	0.20629	194.291	13.81	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	144.60990		0.14461		153.57300	0.15357	144.610	14.23	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.51100		9.51100		9.54700	9.54700		13.65	0.00	0	1,067.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.62000		9.62000		9.65490	9.65490		13.71	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.74220		9.74220		9.77660	9.77660		13.83	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.69740		9.69740		9.68010	9.68010		13.01	0.00	0	1,771.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.84370		9.84370		9.82670	9.82670		13.34	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.66340		12.66340		12.64810	12.64810		14.77	0.00	0	7,458.00
CHF / R	On 14/09/2015	Foreign Exchange Future			12.92210		12.92210		12.90630	12.90630		15.47	0.00	0	611.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.93490		1.93490		1.92990	1.92990		14.42	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.94710		1.94710		1.94220	1.94220		14.63	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.77440		1.77440		1.77600	1.77600		12.95	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.80820		1.80820		1.81010	1.81010		13.96	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			122.27217		122.27217		122.29285	122.29285			0.00	0	0.00
EL28	On 06/08/2015	Bond Future			124.24759		124.24759		124.26946	124.26946			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		9.38262	84.83128	9.31255	85.36571			0.00	0	6,576.00
ES33	On 06/08/2015		Bond Future		9.46292	86.19461	9.39056	86.73833			0.00	0	0.00
ES33	On 05/11/2015		Bond Future		9.53591	83.83481	9.46137	84.38731			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		493.12900	493.12900	495.12300	495.12300			0.00	0	488.00
GOVI	On 06/08/2015		GOVI		500.97000	500.97000	502.99900	502.99900			0.00	0	29.00
GOVI	On 05/11/2015		GOVI		509.35400	509.35400	511.41600	511.41600			0.00	0	0.00
I2025	On 07/05/2015		Bond Future		118.43316	118.43316	118.50686	118.50686			0.00	0	16.00
I2025	On 06/08/2015		Bond Future		119.18086	119.18086	119.25666	119.25666			0.00	0	0.00
I2025	On 31/01/2025		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2038	On 07/05/2015		Bond Future		127.85873	127.85873	128.22858	128.22858			0.00	0	2,657.00
I2038	On 06/08/2015		Bond Future		128.61296	128.61296	128.98976	128.98976			0.00	0	0.00
I2038	On 31/01/2038		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2046	On 07/05/2015		Bond Future		126.29506	126.29506	126.88230	126.88230			0.00	0	5,889.00
I2046	On 06/08/2015		Bond Future		128.33523	128.33523	128.93328	128.93328			0.00	0	0.00
I2046	On 31/03/2046		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
I2050	On 07/05/2015		Bond Future		135.61689	135.61689	134.97819	134.97819			0.00	0	2,753.00
I2050	On 06/08/2015		Bond Future		136.34829	136.34829	135.70055	135.70055			0.00	0	0.00
I2050	On 31/12/2050		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
IGOV	On 07/05/2015		Index Future		225.28700	225.28700	225.38200	225.38200			0.00	0	1,013.00
IGOV	On 06/08/2015		Index Future		228.88700	228.88700	228.98500	228.98500			0.00	0	100.00
IGOV	On 05/11/2015		Index Future		232.73600	232.73600	232.83600	232.83600			0.00	0	0.00
ILBI	On 07/05/2015		Index Future		609.88200	609.88200	610.13900	610.13900			0.00	0	0.00
ILBI	On 06/08/2015		Index Future		619.80000	619.80000	620.06400	620.06400			0.00	0	159.00
JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future		6.13000	93.87000	6.13000	93.87000			0.00	0	1,000.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future		6.16000	93.84000	6.16000	93.84000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future		6.28000	93.72000	6.28000	93.72000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015		Jibar Tradeable Future		6.31000	93.69000	6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015		Jibar Tradeable Future		6.44000	93.56000	6.44000	93.56000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future		6.47000	93.53000	6.47000	93.53000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future		6.71000	93.29000	6.71000	93.29000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future		6.88000	93.12000	6.88000	93.12000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future		7.02000	92.98000	7.02000	92.98000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future		7.16000	92.84000	7.16000	92.84000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.28000		92.72000		7.28000	92.72000			0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.39000		92.61000		7.39000	92.61000			0.00	0	0.00
KES / R	On 12/06/2015	Foreign Exchange Future			0.12960		0.12960		0.12920	0.12920			0.00	0	10.00
KES / R	On 14/09/2015	Foreign Exchange Future			0.12940		0.12940		0.12890	0.12890			0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.13050		0.13050		0.12890	0.12890			0.00	0	1,870.00
NGN / R	On 12/06/2015	Foreign Exchange Future			0.05450		0.05450		0.05410	0.05410			10,900.00	200	99,150.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.05130		0.05130		0.05110	0.05110			0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.04980		0.04980		0.04960	0.04960			9,960.00	200	164,080.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.08860		1.08860		1.09300	1.09300			0.00	0	250.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.09020		1.09020		1.09460	1.09460			0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.09220		1.09220		1.09670	1.09670			0.00	0	0.00
R186	On 07/05/2015	Bond Future			7.84666		124.05690		7.78120	124.61718		8.05	73,317,627.90	591	38,587.00
R186	On 07/05/2015	Bond Future	7.40	Put	4,096.89000		4.09689		3,626.98000	3.62698	4,096.890	7.92	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.45	Put	3,713.43000		3.71343		3,262.89000	3.26289	3,713.430	7.94	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.50	Put	3,345.68000		3.34568		2,916.71000	2.91671	3,345.680	7.96	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.80	Put	1,551.29000		1.55129		1,282.59000	1.28259	1,551.290	8.08	0.00	0	300.00
R186	On 07/05/2015	Bond Future	8.00	Put	801.68000		0.80168		638.66000	0.63866	801.680	8.20	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	8.05	Put	666.61000		0.66661		526.21000	0.52621	666.610	8.23	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	8.10	Put	549.90000		0.54990		430.15000	0.43015	549.900	8.26	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future			7.89738		120.75349		7.82939	121.32367		8.16	0.00	0	340.00
R186	On 06/08/2015	Bond Future	7.75	Call	1,806.88000		1.80688		2,070.15000	2.07015	1,806.880	8.16	0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	8.90	Put	264.26000		0.26426		220.81000	0.22081	264.260	8.63	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			7.93638		122.75510		7.86594	123.33451		7.92	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	566.08000		0.56608		495.74000	0.49574	566.080	8.38	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			7.96405		119.62465		7.89077	120.21624		7.97	0.00	0	5,592.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/05/2015	Bond Future			287.16194		287.16194		287.00926	287.00926			0.00	0	1,046.00
R197	On 06/08/2015	Bond Future			285.74950		285.74950		285.59636	285.59636			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/05/2015	Bond Future			237.10024		237.10024		237.65223	237.65223			0.00	0	51,206.00
R202	On 06/08/2015	Bond Future			237.71606		237.71606		238.27899	238.27899			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			7.63658		102.17755		7.57092	102.56083		6.32	0.00	0	15,264.00
R2023	On 06/08/2015	Bond Future			7.68775		103.81971		7.61901	104.20989		6.14	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	43.20000		0.04320		34.44000	0.03444	43.200	6.52	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203			On 07/05/2015	Bond Future	6.89925	104.16131	6.83685	104.29684		2.04	0.00	0	7,710.00
R203			On 06/08/2015	Bond Future	6.95430	105.83532	6.88329	105.97381		1.89	0.00	0	0.00
R203			On 05/11/2015	Bond Future	6.97813	103.42207	6.89700	103.56262		1.73	0.00	0	0.00
R203			On 15/09/2017	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2030			On 07/05/2015	Bond Future	8.24790	100.12103	8.18770	100.62329			0.00	0	5,805.00
R2030			On 06/08/2015	Bond Future	8.30417	97.72184	8.24195	98.23287			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	8.37142	99.84458	8.31631	100.33601			0.00	0	18.00
R2032			On 06/08/2015	Bond Future	8.42543	101.44924	8.36857	101.94933			0.00	0	0.00
R2032			On 05/11/2015	Bond Future	8.47052	98.97446	8.41202	99.48254			0.00	0	0.00
R2032			On 31/03/2032	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2037			On 07/05/2015	Bond Future	8.48172	102.52981	8.42664	103.07553			0.00	0	32,365.00
R2037			On 06/08/2015	Bond Future	8.53614	99.91879	8.47938	100.47411			0.00	0	1,954.00
R2037			On 05/11/2015	Bond Future	8.57820	101.57564	8.51994	102.13986			0.00	0	0.00
R2037			On 31/01/2037	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204			On 07/05/2015	Bond Future	7.15565	105.75372	7.09425	105.94949		3.08	0.00	0	12,556.00
R204			On 06/08/2015	Bond Future	7.21813	103.41735	7.15117	103.61704		3.07	0.00	0	100.00
R204	8.41	Put	On 06/08/2015	Bond Future	33.82000	0.03382	27.07000	0.02707	33.820	3.28	0.00	0	699.00
R204			On 05/11/2015	Bond Future	7.25588	105.13149	7.18297	105.33426		2.91	0.00	0	0.00
R204			On 21/12/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203			On 21/12/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2044			On 07/05/2015	Bond Future	8.53029	104.76054	8.47014	105.41798			0.00	0	9,494.00
R2044			On 06/08/2015	Bond Future	8.58184	102.06007	8.51994	102.72893			0.00	0	0.00
R2044			On 05/11/2015	Bond Future	8.62177	103.75240	8.55831	104.43203			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	8.51279	104.31954	8.45262	104.99951			0.00	0	36,890.00
R2048			On 06/08/2015	Bond Future	8.55939	105.99612	8.49754	106.68785			0.00	0	745.00
R2048			On 05/11/2015	Bond Future	8.60021	103.32122	8.53679	104.02417			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	7.32928	102.01911	7.25801	102.29715		4.05	0.00	0	34,939.00
R207	7.73	Call	On 07/05/2015	Bond Future	1,647.75000	1.64775	1,895.97000	1.89597	1,647.750	4.21	0.00	0	66.00
R207			On 06/08/2015	Bond Future	7.39184	100.01614	7.31551	100.29943		4.05	0.00	0	100.00
R207	7.46	Call	On 06/08/2015	Bond Future	1,113.74000	1.11374	1,278.36000	1.27836	1,113.740	4.10	0.00	0	70.00
R207			On 05/11/2015	Bond Future	7.42963	101.67414	7.34815	101.96189		3.87	0.00	0	0.00
R207	7.43	Call	On 05/11/2015	Bond Future	1,241.21000	1.24121	1,394.95000	1.39495	1,241.210	3.91	0.00	0	53.00
R207			On 04/02/2016	Bond Future	7.44728	99.82832	7.35934	100.12276		3.75	0.00	0	0.00
R207	7.27	Call	On 04/02/2016	Bond Future	1,113.96000	1.11396	1,250.40000	1.25040	1,113.960	3.76	0.00	0	43.00
R207			On 15/01/2020	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207/R203			On 15/01/2020	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 07/05/2015	Bond Future			7.43335		97.55362		7.36748	97.85764		5.12	0.00	0	58,893.00
R208	On 06/08/2015	Bond Future			7.48699		99.12146		7.41735	99.43112		4.97	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	33.47000		0.03347		26.50000	0.02650	33.470	5.29	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.52504		97.36360		7.45160	97.67814		4.91	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	312.04000		0.31204		269.92000	0.26992	312.040	5.23	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.42348		79.50872		8.36332	80.00198		12.96	15,901,744.00	200	22,168.00
R209	On 07/05/2015	Bond Future	8.30	Put	1,959.11000		1.95911		1,690.36000	1.69036	1,959.110	13.01	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.47140		80.78653		8.40956	81.28832		12.73	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	111.48000		0.11148		94.47000	0.09447	111.480	13.43	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.51136		78.97678		8.44794	79.48672		12.99	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/05/2015	Bond Future			174.72296		174.72296		174.75435	174.75435			0.00	0	833.00
R210	On 06/08/2015	Bond Future			177.54555		177.54555		177.57862	177.57862			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			131.06981		131.06981		131.00037	131.00037			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			131.56919		131.56919		131.49960	131.49960			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			137.49514		137.49514		137.39162	137.39162			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			137.94040		137.94040		137.83622	137.83622			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			8.30003		90.04155		8.23983	90.52558		11.01	0.00	0	16,829.00
R213	On 06/08/2015	Bond Future			8.35077		91.48865		8.28869	91.98118		10.78	0.00	0	0.00
R213	On 05/11/2015	Bond Future			8.39495		89.45959		8.33109	89.96008		10.96	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/05/2015	Bond Future			8.45729		80.86052		8.39712	81.38638		13.75	0.00	0	15,271.00
R214	On 06/08/2015	Bond Future			8.50270		82.16001		8.44089	82.69499		13.50	0.00	0	0.00
R214	On 05/11/2015	Bond Future			8.54234		80.22963		8.47900	80.77326		13.80	0.00	0	0.00
R214	On 04/02/2016	Bond Future			8.57614		81.64744		8.51103	82.20202		13.48	0.00	0	4,320.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future	21,219.97000	21,219.97000			21,177.37000	21,177.37000			0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.57340	4.57340			4.57790	4.57790		12.22	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.54840	4.54840			4.55470	4.55470		11.94	0.00	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.55140	1.55140			1.55150	1.55150			0.00	0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.50220	1.50220			1.50210	1.50210			0.00	0	0.00

Total for Derivatives : **386,735,441.14** **52,821** **4 054 325.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000	100.03299			100.01659				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.65000	104.12616			6.68000	104.10385			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.15114			100.12896				0.00	20,000,000,000	10,000,000,000.00
AA05	On 22/03/2019	Spot Bond	8.59000	102.49549			8.53000	102.67362			0.00	0	500,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	101.59234			101.57167				0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.87500	107.20038			8.81000	107.47970			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000	106.77600			10.00000	106.74800			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.75415			100.73176				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.83442			100.81184				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.17500	100.31234			9.11500	100.46699			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000	10.42552			100.00000	10.39941			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000	103.92431			10.84000	103.89400			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000	9.82335			100.00000	9.80324			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.64500	99.90905			6.64500	99.92723			0.00	0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000	101.76296			101.74129				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.46500	107.62450			8.40500	107.71536			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		107.87400		10.00000	107.84600			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.39000		272.39233		2.40000	272.19868			47,800,000,000.00	20,000,000	40,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.72153			100.70113			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.54986			100.52806			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.32666			100.30378			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.33463			100.31121			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		99.64544			99.62447			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		99.43832			99.41933			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		99.34245			99.32300			0.00	0	100,000,000.00
ABN05	On 18/04/2021	Spot Bond	2.13000		173.38597		2.14000	173.29122			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		164.23425		2.76000	164.23144			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		174.94586		2.17000	174.94565			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		184.57214		1.82000	184.57369			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.86125		80.72095		7.80125	80.83153			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.86125		80.72095		7.80125	80.83153			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		98.35000			98.33000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.19751			100.17425			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		97.00000			96.99000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		96.08000			96.09000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		95.52000			95.54000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		94.15000			94.19000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		93.46000			93.51000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		101.72409			101.70375			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN48	On 13/04/2017	Spot Bond		0.00000	101.58639			101.56639			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	93.10000			93.17000			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	92.40000			92.48000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	92.12000			92.21000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	91.84000			91.93000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.09836			100.07867			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.94000	103.46470		6.97000	103.43179			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	101.64144			101.61980			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	90.51000			90.62000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	89.99000			90.10000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.70000	108.15319		2.69500	108.19903			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.46500	159.89624		2.46500	159.89484			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.32000	216.27781		2.30500	216.73308			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	88.20000			88.34000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.22000	92.53085		9.15500	92.84977			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	100.71000			100.92000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	83.78000			82.61000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	104.08345			101.04273			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	96.30000			96.52000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	105.75000			105.75000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

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		108.91761		9.63000	108.88947			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		99.87000			100.10000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.22500		111.90352		9.16000	112.36599			0.00	0	10,000,000.00
ABN80	On 31/03/2021	Spot Bond	8.58000		91.57638		8.51500	91.84005			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		103.02000			103.15000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		113.01000			113.68000			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	9.32000		111.19268		9.25500	111.65059			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		90.21000			90.33000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.46315			100.44028			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		101.27822			101.25588			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.01500		105.22362		7.95500	105.36148			0.00	0	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.58500		103.70698		8.52000	103.99175			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.81000		103.57029		6.84000	103.54846			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.68500		100.72094		8.61500	100.98123			0.00	0	3,610,200,000.00
ABS7	On 11/09/2026	Spot Bond	9.42000		96.20585		9.35500	96.61935			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.37500		102.19106		7.36500	102.18022			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.20000		276.06418		2.21000	275.86882			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	2.03500		128.92916		2.07500	128.83756			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS14	On 31/01/2022	Spot Bond	2.16000	132.38304		2.17500	132.25986			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00662		100.00000	0.00660			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	82.34560		100.00000	82.16502			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.10000	101.59059		11.13000	101.54786			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	101.11231			101.08442			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	8.84362		100.00000	8.82220			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	101.13934			101.11077			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	101.52226			101.48401			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	52.71211		100.00000	52.58441			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	101.08527			101.05806			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	68.97630		11.00000	68.95658			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	33.73575		100.00000	33.65402			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.28621			100.26086			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.31284			100.28525			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.27432			100.24997			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.28236			100.25733			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.28589			100.26057			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	101.41874			101.39509			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	101.41874			101.39509			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	101.42663			101.40286			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	101.42663			101.40286			0.00	0	0.00

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	101.41084			101.38733			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	95.09252			95.07387			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.87400		10.00000	107.84600			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.13212			100.02567			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.27757			100.25295			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.28537			100.26007			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.28854			100.26296			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.28213			100.25709			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.26792			100.24410			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.08500	103.80195		9.01500	104.04887			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	101.48984			101.46726			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	102.11806			102.09625			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	89.20823			89.18817			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	181.39663			180.71487			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	181.40051			180.71818			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.27425			100.24989			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.24329			101.22064			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.66934			100.64652			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	101.24326			101.22064			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	101.40538			101.38196			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	101.83011			101.80730			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.87400		10.00000	107.84600			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL143	On 20/12/2016	Spot Bond	0.00000	100.52291			100.49798			0.00	2,799,000,000	2,920,800,700.00
ACL144	On 20/12/2016	Spot Bond	0.00000	101.38477			101.36297			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.27523			100.25079			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	101.24490			101.22227			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.26965			100.24570			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.25836			100.23535			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	100.32587		10.23000	100.29867			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.25245			100.22993			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	116.89424			116.98766			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.25000	104.60497		9.19000	104.78771			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.26861			100.24474			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	117.16323		1.75000	117.16444			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.24921			100.22696			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.26022			100.23848			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.26814			100.24575			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.25228			100.23121			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.40177			100.37987			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	99.96415			99.91884			0.00	780,000,000	872,857,100.00
ACL182	On 20/06/2017	Spot Bond	0.00000	101.74247			101.72069			0.00	0	200,000,000.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.24942			100.22860			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	101.19625			101.17512			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.26656			100.24429			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.26291			100.23951			0.00	0	0.00
ACL187	On 20/09/2020	Spot Bond	0.00000	100.27642			100.25188			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL188		On 20/09/2020	Spot Bond	0.00000	100.28059			100.25569			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.50143			100.48080			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.70646			100.68565			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.28164			100.25665			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.28164			100.25665			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.29345			100.26893			0.00	0	3,908,200,000.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.26181			100.23994			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.29755			100.27126			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	102.00631			101.98405			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.29345			100.26893			0.00	0	3,680,000,000.00
ACL200		On 21/11/2016	Spot Bond	0.00000	97.19902			97.17979			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.28711			100.26167			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.28081			100.25734			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	134.06978			133.54564			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	135.02542			134.49738			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.24594			100.22539			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.24371			100.22335			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.78718			100.76748			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.24974			100.22889			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	97.15374			100.23382			0.00	780,000,000	1,017,500,000.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.26022			100.23848			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.24626			100.22568			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.24594			100.22539			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL217	On 20/12/2023	Spot Bond	0.00000		100.27139			100.24727			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.52210			100.49761			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		101.33403			101.31139			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		101.36099			101.33902			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.79310			100.76881			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000		102.51130			102.49121			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		23.30036		100.00000	23.24202			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.24489		100.00000	13.21280			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.74644			100.72606			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.82086						0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.87040						0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		101.51383			101.49302			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		101.66119			101.63829			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		101.85757			101.83190			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		101.46565			101.44504			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.80000		101.75909		7.74000	101.79658			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		101.87821			101.85167			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		102.18070			102.14979			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.77000		99.76523		8.71000	99.93848		71,037,000,000,000.00	8,100,000,000	10,990,000,000.00	
AIR02	On 30/04/2023	Spot Bond	9.32000		118.08366		9.25500	118.44974			0.00	0	500,000,000.00
AIR03	On 09/03/2016	Spot Bond	7.06500		104.05354		7.05500	104.04311			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.96000		104.90735		8.89500	105.28838			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		16.44386		100.00000	16.40726			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.67500		105.92920		9.61500	106.38443			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIRL01	On 30/04/2028	Spot Bond		2.71500	166.44993		2.71500	166.44728			0.00	0	20,000,000.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.55564			100.53445			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond		0.00000	100.50662			100.48652			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond		100.00000	84.88372		100.00000	84.68677			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond		0.00000	100.12899			100.02304			0.00	0	10,000,000.00
APF02	On 26/09/2019	Spot Bond		0.00000	100.13859			100.03114			0.00	20,000,000	30,000,000.00
ASN002	On 03/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond		0.00000	100.27791			100.25909			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	100.83984			100.81155			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.23010			100.21089			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond		0.00000	100.25836			100.23535			0.00	20,000,000	60,000,000.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.14463			100.11714			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	101.01689			101.00019			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond		0.00000	114.65000			114.65000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	93.44000			93.57000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.76273			100.74607			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	87.22698			87.20989			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.57000	235.34324		2.55500	235.81176			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	110.82828			110.83985			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN025	On 07/08/2015	Spot Bond	0.00000		110.29633			109.70767			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		98.82205			98.79637			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		107.48241			107.40509			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		88.78018			88.79225			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.27119			100.24710			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000		101.09891			101.07666			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.58500		208.40647		2.57000	208.84001			0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN046	On 20/12/2016	Spot Bond	0.00000		100.42521			100.40581			0.00	0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000		100.16384			100.14181			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		33.00138		100.00000	32.92795			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		16.31782		100.00000	16.27829			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		16.41192		100.00000	16.37217			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		15.98843		100.00000	15.94970			0.00	0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		38.88838		100.00000	38.79417			0.00	0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		16.06449		100.00000	16.02557			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.40234			100.38139			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.22684			100.20790			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.03496			100.01554			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.82000		102.89696		8.76000	103.05343			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		101.49575			101.47728			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		102.17154			102.15151			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW15	On 01/02/2016	Spot Bond	0.00000		101.45893			101.43984			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.66273			100.64123			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.80662			100.78471			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.15500		104.81113		9.09000	105.07220			0.00	0	1,900,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.93000		102.27149		6.96000	102.23736			20,647,242,000,000.00	2,979,400,000	1,489,700,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		61.81660		100.00000	61.66352			0.00	0	0.00
BAW21	On 24/03/2022	Spot Bond	9.40500		99.64396		9.34000	99.94590			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		102.44916			102.42969			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.61500		102.90018		8.55500	103.01157			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.90149		101.02347		10.89752	100.99612			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.90601		100.22032		10.90946	100.18966			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.93092		100.21750		10.93532	100.18630			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.02755			99.99961			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.96746		100.19999		10.97070	100.16891			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.68573		100.24965		11.65028	100.30083			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.02826			99.99965			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.02826			99.99965			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.02833			99.99972			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.15149		99.94176		11.14752	99.91404			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.08294		100.26763		11.08171	100.23830			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.90601		100.22032		10.90946	100.18966			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.00758		100.40518		10.99539	100.38410			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.18610		100.18976		10.17101	100.17481			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.02678			99.99964			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.02819			100.00000			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.02819			100.00000			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.79846		102.07419		8.99153	101.81545			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.39000		99.44254		11.33000	99.52916			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.02741			100.00000			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.31500		97.68501		11.25500	97.78245			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.02437			99.99977			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		100.02520		9.28000	100.00000			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.02781			100.00000			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.12000		100.16396		11.06000	100.27119			0.00	0	200,000,000.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.02702			100.00000			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.02767			100.00000			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.02767			100.00000			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		99.89847			99.89847			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.02671			100.00000			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.02593			99.99933			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.02593			99.99933			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.02676			100.00000			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.02538			99.99970			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.02603			99.99942			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.02052			99.99995			0.00	0	0.00
BAYA48	On 31/03/2016	Spot Bond	100.00000	51.32570	100.00000	51.20000				0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.90149	101.02043		13.89752	100.98500			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.13758	100.37629		15.12028	100.36185			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.01270	100.26446		13.98678	100.25383			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.03607			100.00000			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.03607			100.00000			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.03607			100.00000			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.03735			100.00000			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.03157			100.00000			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	29.71607	100.00000	29.65969				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.73589	100.00000	18.69000				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.05176	100.00000	17.01000				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.52578	100.00000	10.50000				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.55106	100.00000	10.52550				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.72617	100.00000	12.69500				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.02701	100.00000	11.00000				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	101.33816			101.31995			0.00	0	200,000,000.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	101.37428			101.35486			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	99.89777			99.88024			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	99.89125			99.87265			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	7.95186	100.00000	7.93259				0.00	0	0.00

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		7.95186		100.00000	7.93259			0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		94.31525		100.00000	94.07216			0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		87.95181		100.00000	87.74038			0.00	0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		84.88372		100.00000	84.68677			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.10000		180.11789		2.11000	180.05453			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.84000		164.26746		7.77500	165.58159			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.84000		164.56976		7.77500	165.87294			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.22500		102.84321		8.16000	103.33362			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	7.72000		98.51441		7.66000	98.65037			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		102.19308			102.17408			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.46025			101.43958			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		102.10615			102.08633			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		101.58435			101.56189			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		101.67978			101.65594			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		101.94656			101.91883			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		38.97843		100.00000	38.88191			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		101.27778			101.25719			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		101.30268			101.28167			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		101.31098			101.28984			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		101.41054			101.38774			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		101.54321			101.51820			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		24.39570		100.00000	24.33529			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32YU	On 30/10/2016	Spot Bond	100.00000		24.39570		100.00000	24.33529			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.34707			100.32443			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.35354			100.33049			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.11500		101.61427		8.05500	101.69984			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.37293			100.34867			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.40724			100.38083			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		21.85431		100.00000	21.80137			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		21.85431		100.00000	21.80137			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		101.06201			101.03606			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.83500		103.96084		10.76500	104.18117			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		101.43298			101.40651			0.00	0	10,000,000.00
BGL04	On 05/02/2025	Spot Bond	10.72500		99.01797		10.65500	99.24544			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		101.15274			101.13178			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		65.45833		100.00000	65.33415			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.63984			100.61902			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		99.68138			99.66256			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.43000		103.70655		8.37000	103.89604			0.00	0	4,400,000,000.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		98.19840			98.18921			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond	0.00000		99.35636			99.33897			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.68391			100.66542			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.78909			100.76775			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.66888			100.65062			0.00	0	0.00

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	100.70171			100.68256			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.76133			100.74055			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	101.00873			100.98114			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	101.42788			101.38909			0.00	0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000	100.37731			100.35934			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	83.71099		100.00000	83.52287			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	101.56452			101.54078			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	101.60885			101.58441			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	96.13890			96.11979			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	95.52529			95.50641			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond	0.00000	99.87796			99.86052			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond	0.00000	99.77360			99.75618			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond	0.00000	99.73893			99.72152			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	98.03624			98.01771			0.00	1,500,000,000	1,500,000,000.00
BTC024	On 20/04/2015	Spot Bond	0.00000	99.66948			99.65209			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond	0.00000	99.63338			99.61592			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond	0.00000	99.59827			99.58080			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond	0.00000	99.38892			99.37146			0.00	0	0.00
BTC028	On 18/05/2015	Spot Bond	0.00000	99.17963			99.16217			0.00	0	0.00
BTC029	On 21/05/2015	Spot Bond	0.00000	99.12777			99.11032			0.00	0	0.00
BTC030	On 26/05/2015	Spot Bond	0.00000	98.75983			98.74236			0.00	0	0.00
BTC031	On 25/05/2015	Spot Bond	0.00000	99.05944			99.04203			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC032	On 28/05/2015	Spot Bond	0.00000		99.00566			98.98821			0.00	0	0.00
BTC033	On 30/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BTC034	On 12/06/2015	Spot Bond	0.00000		98.74180			98.72433			0.00	0	0.00
BTC035	On 07/07/2015	Spot Bond	100.00000		79.00433		100.00000	78.83369			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		36.04981		100.00000	35.96152			0.00	0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000		100.10789		100.00000	8.67368			0.00	5,280,000,000	18,000,000,000.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000		100.11181		100.00000	1.45520			0.00	400,000,000	29,900,000,000.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.30973			100.28901			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.89557			100.87372			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.31500		112.72509		9.25500	112.78774			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		106.51926			106.49564			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.86500		105.91909		8.80500	105.95620			0.00	0	800,000.00
CBL12	On 06/09/2018	Spot Bond	12.32000		98.04933		12.26000	98.17879			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		98.66557			98.63347			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.62000		98.66662		12.56000	98.80827			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.93977			100.91816			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.21500		103.90015		9.50500	103.32400			4,607,500,000,000.00	500,000,000	500,600,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		97.69358			97.66062			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.62000		95.95833		12.56000	96.11768			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		101.65634			101.63667			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		92.38431			92.34562			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.92443			100.90323			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.40500		96.02052		10.64000	95.12886			0.00	0	1,800,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT01	On 23/06/2023	Spot Bond		9.69000	119.45945		9.62500	119.83078			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.97000	113.23318		9.90500	113.61501			0.00	0	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond		8.85000	115.58375		8.78500	116.02473			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.72099			100.68893			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.51500	100.61447		11.45500	100.63887			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.06088			100.10854			0.00	2,000,000,000	1,000,000,000.00
CGR14	On 13/02/2018	Spot Bond		0.00000	103.23603			103.20830			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.87400		10.00000	107.84580			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	102.35244			102.32522			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond		0.00000	100.23597			100.20841			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond		0.00000	101.75261			101.72580			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	103.04522			103.00080			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.73282			100.70794			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.02243			99.99984			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.02303			99.99950			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.02418			99.99958			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	101.48351			101.44623			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	101.46843			101.43154			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	101.54809			101.50918			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN170	On 20/12/2015	Spot Bond	0.00000	100.27435			100.25000			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.86348			100.84224			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	102.48238		10.11000	102.45446			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	99.88163			99.86142			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	121.13429		2.76000	121.13216			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	107.20244			107.20244			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	121.00600		3.14000	121.00267			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	100.70547		8.25000	100.68334			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.86000	122.29061		2.87500	122.18177			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	120.55679		2.40000	120.55599			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.38129			100.34796			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.31500	104.16990		8.30500	104.16086			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	101.54167			101.51963			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	101.55848			101.53670			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.36500	104.26273		8.35500	104.25362			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.36500	104.26273		8.35500	104.25362			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.41500	103.08293		8.40500	103.07513			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.28078			100.25589			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.30839			100.28118			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.87400		10.00000	107.84600			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.87400		10.00000	107.84600			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.92516			100.90428			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN241	On 24/02/2017	Spot Bond	0.00000		100.80131			100.77886			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		100.91289		9.35000	100.88743			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		100.91289		9.35000	100.88743			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.95159			100.84645			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.60400			100.49841			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		101.04330			100.93828			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		101.04330			100.93828			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		101.04330			100.93828			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		100.51336			100.40752			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.05000		102.12402		8.99000	102.29924			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		102.02878			102.00780			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		100.31778			100.28979			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000		100.58301			100.56195			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000		100.58160			100.56067			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000		100.62518			100.60223			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000		100.78411			100.76286			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000		100.87711			100.85185			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000		100.78606			100.76338			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000		101.01297			100.99020			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000		101.40272			101.38116			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000		100.27634			100.25521			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000		100.08951			100.14720			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000		100.24911			100.22831			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN288		On 10/08/2017	Spot Bond	0.00000	101.43724			101.41589			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	101.09773			101.07569			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.34873			100.23989			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.14906			100.03999			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	102.27016			102.16384			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.87400		10.00000	107.84600			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	99.88244			99.85940			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.14746			100.03864			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	99.93550			99.91250			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.29909			100.27266			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	99.90514			99.88223			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.04539			100.02266			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.04829			100.02414			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	137.41156			141.73783			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	101.49066			101.46592			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	137.06354			142.83641			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	136.94036			141.00939			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	137.09593			140.06975			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	134.80209			137.81281			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	135.46074			138.41045			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	101.05131			101.02713			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.50000	98.66421		10.43500	98.96153			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.02000	95.34072		10.95500	95.64143			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN316	On 30/06/2017	Spot Bond	0.00000	100.04619			100.02308			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.29724			100.27239			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	101.02769			101.00406			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	101.43462			101.41219			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	101.40365			101.37908			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	103.68430		8.80500	103.65963			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.26181			100.23994			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	101.41785			101.39567			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	131.90429			134.71120			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.27828			100.25503			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.29660			100.27182			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.28727			100.26184			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.39611			100.36155			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	81.07033			81.01788			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.31297			100.28538			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.04619			100.02308			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	119.33838			122.02611			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	119.48183			122.15627			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	101.42154			101.39862			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.34285			100.31418			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.04645			100.02322			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.39372			100.35936			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.32556			100.29689			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.25182			100.22936			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN345		On 20/12/2023	Spot Bond	0.00000	100.28776			100.26372			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	101.40789			101.38521			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	101.09040			101.06876			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.04513			100.02257			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	101.33628			101.31545			0.00	0	300,000,000.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.64840			100.62657			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358		On 30/04/2018	Spot Bond	0.00000	101.36087			101.33824			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	103.47607			103.45335			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	100.23893			100.21898			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	9.68000	105.47376		9.61500	105.84472			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.26642			100.24272			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	103.83114			103.80378			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	11.82000	106.72157		11.75500	107.05826			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	101.47911			101.45129			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	11.85000	106.39379		11.78500	106.71030			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	10.02000	107.41870		10.02000	107.38969			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	101.47911			101.45129			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	101.51241			101.48877			0.00	0	0.00
CLN371		On 20/03/2024	Spot Bond	0.00000	102.62115			102.59417			0.00	0	0.00
CLN372		On 20/09/2023	Spot Bond	0.00000	100.26237			100.23901			0.00	0	0.00
CLN373		On 20/09/2023	Spot Bond	0.00000	100.26784			100.24401			0.00	0	0.00
CLN374		On 20/06/2019	Spot Bond	0.00000	100.26797			100.24415			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN375	On 30/06/2017	Spot Bond	0.00000		100.04813			100.02406			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.20500		103.36244		9.14000	103.63690			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.05697			100.02848			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.28871			100.26459			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		100.22172		10.57000	100.19368			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		100.34979		11.00000	100.32060			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		101.42211			101.40200			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.29345			100.26893			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		101.44863			101.42784			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.61000		102.78523		11.54500	103.12845			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.32117			100.29433			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.26772			100.24391			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		101.62603			101.60133			0.00	560,000,000	280,000,000.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.28559			100.26029			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000		99.99972			99.98024			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.24699			100.22493			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.24911			100.22831			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		89.88492			89.82077			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000		100.26339			100.24139			0.00	0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000		100.54051			100.51968			0.00	0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000		100.30934			100.28548			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		41.31548		7.01000	41.30781			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		173.85903			174.60547			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN61	On 02/03/2028	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.22500		147.45092		8.16000	147.86039			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.84000		164.26746		7.77500	165.58159			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.84000		164.56976		7.77500	165.87294			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		96.13258			96.11344			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		96.09951			96.08020			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		99.80444			99.78214			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		99.80444			99.78214			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.28396			100.25880			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.26599			100.24233			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.26957			100.24562			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		101.83091			101.80737			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.26656			100.24429			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		101.43462			101.41219			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.24307			100.22277			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.26153			100.23825			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.25992			100.23677			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.26147			100.23820			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.83081			100.80615			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		101.82688			101.80308			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.49500		103.54042		8.48500	103.52604			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.51500		104.19746		8.45500	104.33945		51,941,500,000,000.00	6,100,000,000	6,955,000,000.00	
COJ05	On 05/06/2023	Spot Bond	9.84500		116.93778		9.78000	117.29832			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ06	On 09/12/2015	Spot Bond	7.39000	105.59637		7.42000	105.55495			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.41500	106.38932		9.35000	106.66668			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.46000	107.48853		9.39500	107.86717			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.83000	96.02405		9.76500	96.34502			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.57000	97.36189		10.50500	97.78119			0.00	0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	10.57000	95.21354		10.50500	95.61901			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.71687			100.69485			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	101.36672			101.34766			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	9.56491		100.00000	9.54173			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.72742			100.70647			0.00	0	10,000,000.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.19064			100.16800			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	103.03666			103.01719			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.69117			100.67003			0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000	100.72227			100.70466			0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000	100.79753			100.77808			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	9.61663		100.00000	9.59334			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	11.62637		100.00000	11.59821			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.18000	101.73326		11.11500	102.04353			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	13.69868		100.00000	13.66550			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	5.79888		100.00000	5.78483			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	14.40444		100.00000	14.36953			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	101.23898			101.22048			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.89000	97.76542		7.83000	97.87655			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.75886			100.73971			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG56	On 25/02/2016	Spot Bond	0.00000	100.68000			100.66042			0.00	0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000	100.56291			100.54298			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	62.77190		100.00000	62.61472			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.48554			100.46372			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	99.83136			99.80975			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000	101.10727			101.08749			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000	101.15910			101.13872			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.34222			100.31361			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	102.38688			102.35041			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.29818			100.27327			0.00	0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000	100.41645			100.38430			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	99.82818			99.79889			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.40500	105.53524		8.34000	105.82773			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.16500	113.27817		7.15500	113.26842		28,660,000,000,000.00		4,000,000,000	2,000,000,000.00
DV22	On 07/02/2020	Spot Bond	8.27500	105.98343		8.20500	106.24351			0.00	0	1,450,000,000.00
DV23	On 27/02/2023	Spot Bond	9.03000	106.29496		8.96500	106.64453			0.00	0	1,054,456,200.00
DV24	On 18/02/2024	Spot Bond	9.09000	104.70934		9.02500	105.08455			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.22500	107.92498		9.16500	108.38680			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.16292			100.14479			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.03354			100.01687			0.00	200,000,000	100,000,000.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.29646			100.27788			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.75564			100.73656			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.36551			100.34717			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC010	On 15/09/2015	Spot Bond	0.00000		100.37085			100.35224			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.89201			100.87308			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.08734			100.06672			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		99.63833			99.61986			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.81000		126.62302		7.74000	126.94318			26,241,600,000.00	3,360,000	1,903,360,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		92.95209			92.90299			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EL037	On 31/01/2037	Spot Bond	2.22000		100.88842		2.20500	101.14781			0.00	0	27,500,000,000.00
EL15	On 29/06/2015	Spot Bond	1.20000		134.77377		1.20000	134.77718			0.00	0	43,300,000,000.00
EL28	On 02/05/2028	Spot Bond	2.16500		122.91478		2.16500	122.91461			0.00	0	8,200,000,000.00
EL29	On 19/11/2029	Spot Bond	2.14500		110.66225		2.14500	110.66216			1,072,500,000,000.00	500,000,000	500,000,000.00
EL30	On 29/07/2030	Spot Bond	2.12500		110.79548		2.12500	110.79545			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.15000		103.41484		2.13500	103.62516			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.20000		101.20359		2.18500	101.45461			0.00	0	30,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.25500		107.20224		9.19000	107.45381			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.15500		107.65228		9.09000	107.93274			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.62000		106.65851		9.55500	107.02675			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.86000		100.31458		9.80000	100.54598			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.00000		107.87629		9.94000	108.12741			0.00	0	4,983,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.87941			100.85885			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		96.94931			96.92946			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.41146			100.39004			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF004	On 06/11/2017	Spot Bond		0.00000	101.15477			101.13366			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond		0.00000	101.11068			101.09039			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond		0.00000	101.05211			101.03292			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond		0.00000	102.59441			102.57490			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond		0.00000	100.66397			100.64603			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond		0.00000	100.72449			100.70491			0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond		0.00000	100.74714			100.72675			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		85.61315		100.00000	85.41724			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.96000	103.62836		10.99000	103.59046			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	101.03541			101.00777			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.49943			100.47409			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	98.57718			98.55300			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.70000	97.13276		9.64000	97.25910			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	99.87531			99.85403			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	97.72874			97.70145			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	100.94448			100.92253			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond		0.00000	101.00270			100.97938			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.87400		10.00000	107.84600			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.85092			100.83092			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.88559			100.86477			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.84398			100.82415			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.87288			100.85236			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.86303			100.84299			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.85137			100.83159			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.00000		100.95155	7.00000	100.93274				0.00	0	44,800,420,000.00
ES18	On 20/04/2018	Spot Bond	7.73000		108.19740	7.67000	108.33966			533,370,000,000.00	69,000,000	16,186,850,300.00	
ES23	On 25/01/2023	Spot Bond	8.33000		111.25548	8.26500	111.62173			704,698,008,000.00	84,597,600	52,339,828,500.00	
ES26	On 02/04/2026	Spot Bond	8.64000		94.44054	8.57000	94.89272			1,124,928,000,000.00	130,200,000	46,308,236,000.00	
ES33	On 15/09/2033	Spot Bond	9.34500		84.25584	9.27500	84.77249			127,933,050,000,000.00	13,690,000,000	58,872,153,100.00	
ES42	On 25/04/2042	Spot Bond	9.37500		95.12681	9.30500	95.74114			3,187,500,000,000.00	340,000,000	15,700,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000		100.88459			100.86301			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.91227			100.89001			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.77229			100.75065			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		101.51371			101.49292			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.12737			100.02167			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.79933			100.77771			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		103.39068			103.37131			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.72669			100.70704			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.58878			100.56867			0.00	0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000		100.39582			100.37783			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.89127	100.00000	11.86149				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.57343	100.00000	11.54445				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.33834			100.31624			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		99.13330			99.10821			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.37706			100.35253			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4D	On 15/09/2023	Spot Bond		0.00000	100.40284			100.37669			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond		9.22000	100.10886		9.16000	100.26749			0.00	0	10,000,000.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.41700			100.39730			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.41693			100.39723			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	101.44933			101.42739			0.00	0	10,000,000.00
FRB11	On 11/12/2022	Spot Bond		0.00000	102.23433			102.21061			0.00	0	1,000,000,000.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.69155			100.66798			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.70288			100.67893			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond		9.90500	103.70040		9.84000	103.96932			0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond		0.00000	100.68591			100.65870			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		10.00000	109.38518		9.94000	109.54612			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.22654			99.89146			0.00	680,000,000	730,000,000.00
FRBI22	On 31/01/2022	Spot Bond		2.16000	132.38304		2.17500	132.25986			43,200,000,000.00	20,000,000	40,000,000.00
FRBI23	On 07/12/2023	Spot Bond		2.23000	275.48047		2.24000	275.28540			44,600,000,000.00	20,000,000	30,000,000.00
FRBI25	On 31/01/2025	Spot Bond		2.41500	110.90195		2.41000	110.94996			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.44500	160.24822		2.44500	160.24690			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.21000	219.65180		2.19500	220.11642			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond		7.21000	103.34097		7.24000	103.30740			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.68400	65.14035		7.68600	65.11706			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.42700	41.30911		9.42700	41.29799			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.67000	39.96867		9.67000	39.95777			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	98.64864		100.00000	98.91599			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.80570			100.77764			0.00	300,000,000	150,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC109		On 20/06/2017	Spot Bond	0.00000	100.31617			100.28832			0.00	0	0.00
FRC112		On 20/06/2017	Spot Bond	0.00000	100.27440			100.25005			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.30077			100.27420			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.29345			100.26893			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.27985			100.25648			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.31724			100.29073			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.28871			100.26459			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.30669			100.28107			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.37663			100.34513			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.36570			100.33512			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	21.44294		100.09221	21.39095			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.26244			100.24051			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	109.63919			109.63919			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.35123			100.32042			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	101.70693			101.70693			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.29424			100.26822			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000			98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.29749			100.27119			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.27210			100.24793			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.27448			100.25155			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.35788			100.32796			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.26973			100.24719			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	61.78242		13.22500	61.76058			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.25451			100.23325			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.25482			100.23354			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.37716			100.34421			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.26625			100.24400			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC169	On 31/01/2025	Spot Bond	3.64500	99.57212		3.64000	99.61133			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.27764			100.25445			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.27764			100.25445			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.84039			100.81739			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.04619			100.02308			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	98.26191			98.23914			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.26181			100.23994			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.25578			100.23441			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	101.40651			101.38007			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.29881			100.27384			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	101.06121			101.03973			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	101.39199			101.36582			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	101.61963			101.59429			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.34222			100.31361			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.27195			100.24922			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.34939			100.31874			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.25292			100.23179			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.27448			100.25155			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.27448			100.25155			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.32339			100.30224			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	99.98056			99.96110			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	99.97947			99.95887			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	101.92990			101.91111			0.00	0	1,800,000,000.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.87400		10.00000	107.84600			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC194	On 08/04/2016	Spot Bond		0.00000	101.66611			101.64663			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.28966			100.26545			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	101.65351			101.63387			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	101.91263			101.89377			0.00	0	1,000,000,000.00
FRC198	On 10/04/2016	Spot Bond		0.00000	101.58981			101.57017			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	101.59413			101.57443			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	101.61196			101.58979			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	101.46458			101.44448			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	101.61196			101.58979			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	101.45868			101.43867			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	101.23541			101.21279			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.32160		8.75000	101.29697			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.26942			100.24690			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.73051		100.00000	9.70694			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.92025		100.00000	8.89864			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	97.33899			97.30518			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	10.42116		100.00000	10.39592			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	98.05954			98.03634			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	23.73084		100.00000	23.67208			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	101.13309			101.11114			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	9.20926		100.00000	9.18695			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	17.77650		100.00000	17.73198			0.00	0	3,000,000,000.00
FRC215	On 07/11/2019	Spot Bond		0.00000	101.13305			101.11111			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	17.74518		100.00000	17.70074			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC217	On 07/11/2017	Spot Bond	0.00000		101.13028			101.10839			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		101.07346			101.05269			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		101.25032			101.22829			0.00	40,000,000	110,000,000.00
FRC220	On 04/11/2017	Spot Bond	0.00000		101.17409			101.15344			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.97000		125.92503		2.98500	125.80589			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		101.03063			101.01020			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		101.01705			100.99689			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		101.01705			100.99689			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.89557			100.87315			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.25926			100.24070			0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.44713			100.42604			0.00	0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.32467			100.30325			0.00	0	0.00
FRC229	On 30/03/2017	Spot Bond	100.00000		21.07350		100.00000	21.02245			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.29516			100.26906			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.29360			100.26763			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.51464			100.49046			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		101.43935			101.41686			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.50000		121.89388		3.51500	121.77732			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.29873			100.27233			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.30161			100.27497			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.55000		121.52124		3.56500	121.40492			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.53000		121.67014		3.54500	121.55372			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.35500		125.94587		3.39500	125.85248			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC74	On 20/09/2016	Spot Bond	3.42500	135.07355		3.46500	134.99042			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	101.61422			101.58892			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.26146			100.23818			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.29684			100.27060			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.34425			100.31404			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.33210			100.30290			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.28176			100.25822			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.28144			100.25793			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.31258			100.29211			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.54906	100.00000	100.00000	10.52350			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	35.32681	100.00000	100.00000	35.24123			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	98.90109	100.00000	100.00000	98.54015			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	19.91982	100.00000	100.00000	19.87156			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000	8.84362	100.00000	100.00000	8.82220			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000	10.39506	100.00000	100.00000	10.36960			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	99.90974			99.89421			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	102.29716			102.27825			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.58807			100.56943			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	101.75462			101.73469			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	99.21168			99.19192			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	97.85234			97.82825			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	98.75431			98.73081			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000	100.99903			100.97681			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.03800	105.10843		2.05800	104.50878			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS101	On 31/01/2038	Spot Bond	2.32000		137.55757		2.30500	137.92910			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		101.40849			101.38857			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.95452		10.38000	101.92550			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.95452		10.38000	101.92550			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		108.68000			108.68000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		101.52846			101.50302			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.46000		110.90495		2.44500	111.19697			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.52000		210.30420		2.50500	210.74298			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.43000		111.49191		2.41500	111.78588			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		99.90423			99.88778			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.55000		209.42570		2.53500	209.86204			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		101.63486			101.60803			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.50000		110.07402		2.49500	110.12139			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.52000		109.74212		2.50500	110.03028			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.10689			100.08906			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		47.82800			46.55500			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.99257			100.97450			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.62500		107.74222		2.61000	108.02376			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.67000		205.95644		2.65500	206.38323			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.72000		204.53180		2.70500	204.95468			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.43000		96.96361		2.42500	97.00555			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.75000		203.68284		2.73500	204.10338			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	2.90000		102.70896		2.88500	102.97392			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS125	On 11/05/2015	Spot Bond	0.00000		100.90952			100.89096			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.35000		273.16044		2.36000	272.96644			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.24000		275.28624		2.25000	275.09124			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.96000		261.72479		2.97000	261.53620			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.63000		128.59107		2.64500	128.47026			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		101.37476			101.35364			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.16000		128.33521		2.17500	128.21579			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		101.62777			101.60534			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.83000			101.80884			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.21975			101.19827			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.30000		111.27247		2.28500	111.61225			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	22.30828		104.97509	22.25185				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	26.07326		101.07593	26.00948				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	19.28012		100.44759	19.23324				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	24.59039		100.76967	24.53042				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.04000	119.61481		2.02500	119.98318				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	2.36000	111.44138		2.35500	111.48984				0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.77547			98.77437				0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.39000	111.14677		2.38500	111.19500				0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.79274			100.76841				0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.44000	343.90923		2.45000	343.66443				0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	101.08450			101.06348				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS96	On 24/08/2018	Spot Bond	0.00000		100.72181			100.69970			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX16	On 15/09/2016	Spot Bond	7.51500		101.01975		7.50500	101.01313			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.99500		101.49104		7.93500	101.60196			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.19000		110.96742		8.13000	111.10774			0.00	0	2,500,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.72500		104.41617		8.65500	104.65553			0.00	0	1,160,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.96500		99.08229		8.90000	99.33486			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.63000		90.41345		9.56500	90.72192			192,600,000,000.00	20,000,000	30,000,000.00
FRX24	On 10/12/2024	Spot Bond	9.47000		111.28159		9.58500	110.49883			94,700,000,000.00	10,000,000	10,000,000.00
FRX26	On 01/10/2026	Spot Bond	9.77000		98.15914		9.92500	97.09767			390,800,000,000.00	40,000,000	620,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.27000		97.67186		10.21000	98.08532			0.00	0	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.38500		94.18649		10.32500	94.60008			830,800,000,000.00	80,000,000	180,000,000.00
FRX45	On 14/04/2045	Spot Bond	9.88500		85.68991		9.82500	86.15197			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.23411			100.21313			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.23734			100.21609			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.24537			100.22344			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.25825			100.23524			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.26790			100.24409			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.30965			100.28233			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.75250			100.73368			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.78495			100.76531			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.63576			100.61576			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.81423			100.79385			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.84674			100.82554			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.87382			100.85194			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.99287			100.96798			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000	56.60112		100.00000	56.45939			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000	9.49609		100.00000	9.47231			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.59318		100.00000	1.58919			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.26729		100.00000	0.26662			0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000	8.84362		100.00000	8.82220			0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000	1.48371		100.00000	1.48012			0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000	0.24893		100.00000	0.24832			0.00	0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	101.80509			101.78422			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	99.83603			99.81722			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.11500	100.41661		9.05500	105.23132			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond	0.00000	100.97644			100.95868			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRB01U	On 08/12/2019	Spot Bond	100.00000		9.39698	100.00000	9.37422				0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		16.30658	100.00000	16.26707			2,700,000,000,000,000.00	27,000,000,000	27,000,000,000.00	
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.57241	100.00000	11.54438				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		101.30120		101.28090				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		101.35228		101.33117				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		101.41566		101.39354				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		101.50362		101.48011				0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		101.49981		101.48065				0.00	0	570,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		101.58830		101.56769				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		101.16243		101.14183				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.44335		100.42144				0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.81925		100.79708				0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.16719		100.14476				0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001	100.00000	0.00001				0.00	0	562,300,000.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.11095		100.09244				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		101.57915		101.55775				0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		101.50891		101.48354				0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		9.83063	100.00000	9.80601				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		101.61264		101.59344				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.40006		100.37795				0.00	0	0.00

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	101.20796			101.18743			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	101.22214			101.20136			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond		0.00000	100.97644			100.95868			0.00	0	0.00
HILC20	On 24/06/2015	Spot Bond		0.00000	100.14176			100.12404			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	101.54329			101.52206			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.24931	100.74275		7.23949	100.73549			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	101.61205			101.58985			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.24992	104.41639		8.24013	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond		0.00000	101.70044			101.67699			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.70038	104.41639		8.69059	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	101.80845			101.78347			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	101.57659			101.55492			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	101.78555			101.76229			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	101.84767			101.82359			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF04	On 17/02/2017	Spot Bond	0.00000	101.13473			101.11261			0.00	0	100,000,000.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.87400		10.00000	107.84600			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.99500	102.67299		8.93500	102.75115			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000	100.98206			100.95745			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000	100.92259			100.89948			0.00	0	150,000,000.00
HWAY20	On 31/07/2020	Spot Bond	8.00500	109.05199		7.93500	109.34209			0.00	0	1,580,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.10000	278.02065		2.11000	277.82439			0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.10000	284.05657		2.11000	283.83694			0.00	0	7,000,000,000.00
HWAY34	On 31/07/2034	Spot Bond	9.30000	101.06501		9.24000	101.57407			0.00	0	2,343,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.31000	100.96672		9.25000	101.48469			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	32.92734		100.00000	32.84757			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	64.85782		100.00000	64.69721			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	30.17863		100.00000	30.10390			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	23.18382		100.00000	23.12576			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	107.87400		10.00000	107.84600			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.75000	117.62540		1.74500	117.67884			65,075,500,000,000.00	37,186,000,000	79,979,060,800.00
I2038	On 31/01/2038	Spot Bond	1.70000	126.98679		1.68500	127.33256			40,426,000,000,000.00	23,780,000,000	84,806,626,200.00
I2046	On 31/03/2046	Spot Bond	1.82000	125.43364		1.80000	125.99586			3,811,080,000,000.00	2,094,000,000	03,475,940,300.00
I2050	On 31/12/2050	Spot Bond	1.85000	134.69183		1.87000	134.03523			22,812,429,550,000.00	12,331,043,000	29,456,565,200.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.29880			100.28189			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.91500	101.86971		7.90500	101.85739			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.86500	105.95896		7.80500	106.09787			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.73500	101.63519		7.72500	101.62688			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL33	On 03/11/2016	Spot Bond	0.00000		101.17950			101.15911			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	2.19500		128.56272		2.23500	128.47090			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.23000		131.81030		2.24500	131.68747			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		99.98305			99.96593			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.62656			100.60814			0.00	0	240,000,000.00
IBL39	On 02/04/2018	Spot Bond	7.98500		102.02299		7.92500	102.16075			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.42686			100.40690			0.00	4,200,000,000	2,100,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000		101.14382			101.12277			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.96250			100.94304			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.87400		10.00000	107.84600			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.55000		100.47659		8.49000	100.63987			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.94500		95.01454		8.87500	95.24944			0.00	0	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.30340			100.28258			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.65500		96.55429		8.59500	96.68449			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.99500		101.87389		8.92500	102.14249			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		101.03414			101.01489			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		101.16045			101.14084			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000		100.37804		7.90000	100.35657			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.33000		100.69672		8.27000	100.84538			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		101.27876			101.25708			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.91071			100.89149			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.63500		102.60651		7.57500	102.68937			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.29000		104.07798		8.23000	104.25443			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.31000		106.82373		9.24500	107.19948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL61	On 31/03/2019	Spot Bond	0.00000		100.01802			99.99987			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		101.26561			101.24640			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		101.22249			101.20316			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		101.24792			101.22817			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		101.27319			101.25303			0.00	0	300,000,000.00
IBL66	On 12/03/2018	Spot Bond	0.00000		100.41425			100.39269			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond	2.96000		126.00254		2.97500	125.88335			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00820		100.00000	0.00818			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		101.40916			101.39016			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		101.39226			101.37230			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.55500		102.74443		8.49000	103.00263			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000		100.73315			100.71261			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000		100.75743			100.73621			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.57000		103.22944		9.50500	103.60733			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		102.24789		5.00000	102.23392			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		102.24789		5.00000	102.23392			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		100.82190		5.00000	100.80815			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		102.24999		5.00000	102.23612			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		100.19391		4.00000	100.18313			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		101.82259		4.00000	101.81151			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		39.35563		100.00000	39.25925			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		39.20062		100.00000	39.10462			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		39.20062		100.00000	39.10462			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond	9.20000	103.11085		9.20000	103.08550			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	101.02053			100.99679			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.61882		100.00000	7.60036			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000	101.38824			101.37048			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	101.13412			101.10670			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	14.98720		100.00000	14.94967			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	98.90109		100.00000	98.54015			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	15.80801		100.00000	15.76887			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	17.06925		100.00000	17.02650			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.37437		100.00000	1.37174			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	8.35108		100.00000	8.33063			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	9.45669		100.00000	9.43301			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	11.48147		100.00000	11.45303			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000	26.93855		100.00000	26.87258			0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000	78.66379		100.00000	78.49462			0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000	73.14629		100.00000	73.00000			0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000	72.27723		100.00000	72.13439			0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.30000	99.81050		6.30000	99.79330			0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.30000	99.69028		6.30000	99.67313			0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.40000	99.56356		6.40000	99.54618			0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.50000	99.31027		6.50000	99.29271			0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.50000	99.18748		6.50000	99.16996			0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.50000	98.94280		6.50000	98.92537			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA523	On 03/06/2015	Spot Bond		6.50000	98.80353		6.50000	98.78615			0.00	0	0.00
INA524	On 09/06/2015	Spot Bond		6.55000	98.68946		6.55000	98.67198			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond		0.00000	100.02372			99.99979			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.90149	100.73359		10.89752	100.70631			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.90149	100.09151		10.89752	100.06441			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.21651			100.19110			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.21279			100.18784			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	99.96486		6.50000	99.94730			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.28555			100.26169			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	93.38714			93.39826			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.32201			100.30182			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	101.53369			101.51403			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.87400		10.00000	107.84600			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.20586			100.18294			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	102.39436			102.37343			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	101.44465			101.42673			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond		0.00000	99.01682			98.99974			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond		0.00000	101.39731			101.37873			0.00	0	0.00
ING297	On 10/09/2015	Spot Bond		0.00000	97.03732			97.01903			0.00	0	0.00
ING298	On 17/09/2015	Spot Bond		100.00000	68.35206		100.00000	68.22430			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	106.33534			106.31603			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	101.36557			101.33719			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond		100.00000	96.56085		100.00000	96.30607			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF01	On 13/04/2015	Spot Bond	0.00000		101.63156			101.61224			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.87400		10.00000	107.84600			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		101.65033			101.62950			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		101.67164			101.65053			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.42500		104.79173		8.41500	104.78642			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		99.99980			99.98072			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		99.99984			99.98027			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		99.99989			99.98000			0.00	0	10,000,000.00
IPF10	On 15/10/2016	Spot Bond	0.00000		101.56735			101.54701			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		101.64633			101.62494			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond	0.00000		101.35447			101.33664			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.30500		103.69432		9.24000	103.96838			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.46359			100.44548			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.55500		102.79918		8.49500	102.91029			0.00	0	1,360,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		99.88329			99.86335			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		99.81757			99.79675			0.00	20,000,000	40,000,000.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.10487			100.08245			0.00	0	25,000,000.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.22057			100.19475			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.28000		103.35002		8.31000	103.32009			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		101.72304			101.69919			0.00	20,000,000	30,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.63762			100.61243			0.00	0	10,000,000.00
IV017	On 31/01/2022	Spot Bond	3.51000		125.94099		3.52500	125.90287			280,800,000,000.00	80,000,000	40,000,000.00
IV019	On 31/03/2028	Spot Bond	3.62500		146.42012		3.62500	146.41427			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		99.97776			99.95561			0.00	20,000,000	30,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV023	On 11/07/2022	Spot Bond		0.00000	101.87659			101.85312			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	101.75628			101.73266			0.00	0	1,000,000,000.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.47604			100.45138			0.00	20,000,000	50,000,000.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.03319			100.08672			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.75000	106.24730		3.74500	106.26661			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.75000	105.23977		3.74500	105.25889			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.52529			100.49945			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	101.09834			101.07349			0.00	8,000,000,000	4,000,000,000.00
IV08	On 30/04/2018	Spot Bond		10.09000	115.19267		10.03000	115.32656			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	103.54757			103.52298			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.72500	139.41532		3.72500	139.40937			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond		100.00000	91.02244		100.00000	90.79602			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond		100.00000	89.46078		100.00000	89.24205			0.00	0	0.00
IVA514	On 02/04/2015	Spot Bond		6.30000	99.89655		6.30000	99.87932			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond		6.30000	99.77612		6.30000	99.75894			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond		6.30000	99.65598		6.30000	99.63884			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond		6.40000	99.52881		6.40000	99.51144			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond		6.50000	99.27516		6.50000	99.25761			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond		6.50000	99.03005		6.50000	99.01259			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond		6.50000	98.90795		6.50000	98.89053			0.00	0	0.00
IVA523	On 04/06/2015	Spot Bond		6.50000	98.78615		6.50000	98.76877			0.00	0	0.00
IVA524	On 11/06/2015	Spot Bond		6.55000	98.65451		6.55000	98.63705			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC005	On 27/07/2015	Spot Bond	0.00000	101.62521			101.60664			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.87400		10.00000	107.84600			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	101.49835			101.47952			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	99.88898			99.86997			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.78180			100.76224			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.82916			100.80667			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.62739			100.60604			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	101.67139			101.65056			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	101.68219			101.66122			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	101.70378			101.68253			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	101.60662			101.58662			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	101.53346			101.51237			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	101.30704			101.28633			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.27773			100.25516			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.90115			100.88079			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.65610			100.63662			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.64965			100.63036			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	99.87926			99.85862			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	99.86098			99.84304			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	101.32765			101.30747			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	101.17194			101.15344			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.25851			100.23742			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.03871			100.01934			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.03976			100.01986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC035	On 30/06/2019	Spot Bond	0.00000		100.03975			100.01985			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.89000		103.30229		8.83000	103.49015			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		13.78085		100.00000	13.75001			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		11.86507		100.00000	11.83569			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		101.41554			101.39613			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.97500		103.48489		8.91000	103.77234			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		101.33219			101.31107			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.90143			100.88110			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.31684			100.29609			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		103.44981			103.42915			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		101.27440			101.25506			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		102.39419			102.37485			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.08000		103.41793		7.11000	103.38150			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		101.20612			101.18405			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.81938			100.79721			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.63716			100.61464			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		101.25986			101.23804			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		101.02250			101.00223			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000		101.09524			101.07306			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000		100.59428			100.57326			0.00	0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000		100.13383			100.10981			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000		101.56795			101.54253			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		101.33273			101.31123			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG03	On 15/04/2016	Spot Bond		0.00000	101.43201			101.41034			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	56.45939		100.00000	56.31801			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	102.05329			102.03145			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.41290			100.39011			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.42773			100.40416			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.57386			100.55176			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	59.55983		100.00000	59.41234			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.69818			100.67461			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	101.49972			101.47410			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.22000	139.86144		8.15500	140.47648			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.16948			100.15110			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.23925			100.21741			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.67160			100.65083			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.21737			100.19557			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	101.71856			101.69730			0.00	0	900,000,000.00
LBK11	On 28/11/2019	Spot Bond		9.94500	102.08153		9.87500	102.30894			0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond		9.71000	100.92095		9.71000	100.89452			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	101.22831			101.20751			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.64500	98.93039		8.58500	99.03210			0.00	0	3,261,300,000.00
LGL03	On 03/04/2018	Spot Bond		8.71500	97.16930		8.65500	97.29978			0.00	0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond		9.61500	99.28984		9.54500	99.54996			0.00	0	580,000,000.00
LGL05	On 12/12/2021	Spot Bond		0.00000	100.47586			100.45121			0.00	0	10,000,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.57840			100.54684			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		8.60000	104.57577		8.88000	104.36155			0.00	0	1,040,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond		0.00000	100.62910			100.59485			0.00	0	50,000,000.00
LOM01	On 25/11/2019	Spot Bond		0.00000	101.04390			101.01383			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.85755			100.83608			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.89309			100.87052			0.00	0	207,000,000.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.95736			100.93316			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	101.45745			101.43947			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	100.89321			100.87399			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond		0.00000	100.30285			100.28387			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond		0.00000	99.59945			99.58203			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond		0.00000	99.30482			99.28744			0.00	0	0.00
MAQ068	On 09/06/2015	Spot Bond		0.00000	98.79873			98.78132			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.51432			100.50638			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.51821			100.51014			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.02636			100.00000			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	101.50847			101.48961			0.00	0	100,000,000.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.13186			100.11424			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.79143			100.77344			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.11171			100.09421			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.62258			100.60258			0.00	4,200,000,000	2,100,000,000.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.94018			100.92103			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	101.39106			101.37308			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	101.49983			101.48070			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	101.00654			100.98820			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF041	On 07/08/2016	Spot Bond	0.00000	100.98608			100.96704			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	101.00832			100.98884			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.43593			100.41690			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	52.45703	100.00000	52.32995				0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	23.94299	100.00000	23.88369				0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	17.88614	100.00000	17.84186				0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	17.98329	100.00000	17.93875			4,500,000,000,000,000.00	45,000,000,000	45,000,000,000.00	
MBP32U	On 10/11/2017	Spot Bond	100.00000	17.26509	100.00000	17.22185			2,700,000,000,000,000.00	27,000,000,000	27,000,000,000.00	
MBP33U	On 17/02/2017	Spot Bond	100.00000	23.35886	100.00000	23.30036			3,600,000,000,000,000.00	36,000,000,000	36,000,000,000.00	
MBSA01	On 16/04/2019	Spot Bond	8.55000	105.76627	8.49000	105.94583				0.00	0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.57000	105.22691	8.51000	105.40571				0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000	102.14390		102.12493				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	99.87427		99.85335				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	101.81089		101.78956				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	101.88999		101.86771				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.80000	101.01327	7.74000	101.07684				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.54000	104.72335	8.48000	104.89230				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.23000	106.20984	9.16500	106.51389				0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.23570		100.21458				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.24377		100.22197				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.29500	103.79005	9.22500	104.02344				0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.25000	100.90293	7.28000	100.87005				0.00	0	2,470,000,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.70781		100.68603				0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.72500	103.03973	8.66500	103.13208				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.31497			100.29288			0.00	0	141,000,000.00
MMIG02	On 17/03/2026	Spot Bond		9.10500	104.74326		9.04000	105.02059			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond		0.00000	100.69609			100.67243			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	22.12096		100.00000	22.06737			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.76750			100.74801			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.42500	102.94100		8.36500	103.03463			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.20000	102.59549		7.23000	102.56707			432,000,000,000.00	60,000,000	30,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.41500	105.65523		8.35500	105.75671			1,497,870,000,000.00	178,000,000	1,129,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	7.17129		100.89771	7.15319			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	7.26379		100.61875	7.24550			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	96.48482			96.46190			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.97314			100.95117			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	101.05674			101.03285			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	1.03509		100.00000	1.03250			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	1.03509		100.00000	1.03250			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.67500	100.73572		8.61000	101.06532			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.66500	100.31537		7.66500	100.29453			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK11A	On 28/11/2020	Spot Bond	8.81500	103.49465		8.74500	103.77839			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.55500	104.11741		8.49000	104.40029			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.01000	104.70131		8.94500	105.08270			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	101.72535			101.70623			0.00	0	50,000,000.00
NBK14A	On 26/06/2021	Spot Bond	8.91500	104.21456		8.85000	104.49965			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.74966			100.73039			0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond	9.15500	99.32211		9.09000	99.62053			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	101.83870			101.81937			0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond	9.82000	98.86273		9.75500	99.23627			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	101.42413			101.40587			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.74431			100.72521			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.09468			100.07377			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	99.87135			99.76711			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.13967			100.11969			0.00	40,000,000	100,000,000.00
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.98036			100.96053			0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000	100.97549			100.95533			0.00	0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000	101.00155			100.98085			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000	100.99675			100.97574			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000	101.07303			101.05083			0.00	20,000,000	40,000,000.00
NBK2A	On 15/09/2015	Spot Bond	7.07000	101.97630		7.10000	101.94355		25,310,600,000,000.00	3,580,000,000	2,530,000,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.97184			100.95136			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.57000	110.92925		8.51000	111.13587			0.00	0	3,560,700,000.00
NBK4	On 28/10/2024	Spot Bond	10.39500	38.79223		10.33000	39.00111			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.00000	104.47933		7.03000	104.45774		29,400,000,000,000.00	4,200,000,000	3,030,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK6B	On 19/04/2015	Spot Bond	0.00000	101.58888			101.56873			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	101.64129			101.61867			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.52500	101.92035		7.51500	101.90929			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.18352			100.16169			0.00	17,000,000,000	8,500,000,000.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	99.87469			99.85332			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.70875			101.68652			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.65984			100.63741			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	95.50963			95.49115			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.62691			100.60552			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	101.38744			101.36646			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	101.33232			101.31120			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	91.93644			91.91734			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	99.88739			99.86865			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.97045			100.94850			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.25422			100.23155			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.24133			100.21974			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.51583			100.49574			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.23341			100.21248			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.22780			100.20877			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.22763			100.20862			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	101.22129			101.20164			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.26181			100.23994			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.56500		106.83522		9.50000	107.21138			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.26022			100.23848			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.60000		105.78969		9.53500	106.17688			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.26181			100.23994			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.23576			100.21607			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.23584			100.21614			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.26435			100.24226			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.26751			100.24517			0.00	0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000		100.60248			100.58151			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.79000		101.60522		7.82000	101.57060			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		101.58228			101.55826			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		99.41669			99.39102			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.75000		109.41221		9.69000	109.74949			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		103.48448			103.46284			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		101.86696			101.84233			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		101.84193			101.81730			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		99.89987			99.88269			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		122.36746		9.44500	122.33628			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		100.94947			100.92373			0.00	0	20,000,000.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.87400		10.00000	107.84600			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.25000		169.28907		2.26000	169.26097			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.61000		138.11930		2.60500	138.17826			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NILB12	On 07/12/2033	Spot Bond	3.45000	184.90562		3.45000	184.89662			0.00	0	0.00
NILB13	On 31/01/2025	Spot Bond	3.00000	105.34209		2.99500	105.38573			0.00	0	0.00
NILB14	On 31/03/2028	Spot Bond	3.21500	137.33771		3.21500	137.33371			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.34500	105.95263		8.27500	106.23294			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.97500	107.06887		8.90500	107.33894			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.75396			100.73353			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.75592			100.73711			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.71382			100.69448			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.73895			100.71893			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.72390			100.70428			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.17500	108.71671		9.10500	109.07109			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.73901			100.71899			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.75401			100.73357			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.74398			100.72381			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.37500	107.05303		9.30500	107.31899			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.77416			100.75318			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.76404			100.74333			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.76906			100.74822			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.95424			100.92835			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.89326			100.86903			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.78410			100.76285			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.29500	116.36025		8.23500	116.53527			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.00500	122.67821		8.94000	123.04062			0.00	0	600,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA023	On 31/05/2023	Spot Bond	2.14500	173.13259		2.15500	173.01504			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.77000	122.56330		9.70500	123.08258			0.00	0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.74619			101.72590			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.55763			101.53907			0.00	4,000,000,000	2,000,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.21906			100.19634			0.00	0	510,000,000.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.49662			100.47576			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.69493			100.67364			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.80164			100.77705			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.89549			100.86532			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.23674		100.00000	17.19358			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	64.85575		100.00000	64.69515			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.09000	104.82072		7.12000	104.78388			0.00	0	812,430,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.71985			100.69661			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.49500	102.28645		9.42500	102.51803			0.00	0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000	100.30219			100.27774			0.00	0	0.00
OML05	On 19/03/2025	Spot Bond	9.63500	100.82151		9.57000	101.04885			0.00	0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.19000	100.99349		10.12500	101.28697			0.00	0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	10.82000	101.18868		10.75500	101.55359			0.00	0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	38.08751		100.00000	37.99213			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	98.24000			98.23000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.88325			100.86388			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.87400		10.00000	107.84600			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	102.92067			102.90093			0.00	0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000	100.59384			100.57404			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM17	On 06/03/2016	Spot Bond	0.00000	100.52480			100.50383			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.17014			100.15204			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.16294			100.14387			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	101.40131			101.38100			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.20500	105.51155		9.14000	105.79580			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	101.26140			101.24208			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	101.29625			101.27638			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	101.31193			101.29181			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	101.34677			101.32610			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	101.49653			101.47349			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	101.53135			101.50775			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	101.37762			101.35538			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.64000	44.75613		7.57500	45.04844			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.10000	103.85155		6.13000	103.82072		1,232,200,000,000,000.00	02,000,000,000	67,960,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.31500	97.19181		6.30500	97.17982			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.41500	110.30179		6.40500	110.29748		585,048,000,000,000.00	91,200,000,000	34,501,889,700.00	
R159P	On 15/09/2016	Spot Bond	6.24500	91.44784		6.23500	91.44547			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.82000	123.21541		7.75500	123.75123		2,211,046,061,312,000.00	61,514,841,600	87,739,595,600.00	
R187P	On 21/12/2026	Spot Bond	7.56000	41.90002		7.49500	42.20030			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.48000	39.28683		7.41500	39.59338			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.74000	285.20334		1.75000	285.00375		28,278,480,000,000.00	16,252,000,000	20,673,398,800.00	
R202	On 07/12/2033	Spot Bond	1.72000	235.48305		1.70500	235.99184		130,228,940,000,000.00	75,714,500,000	76,936,832,500.00	
R2023	On 28/02/2023	Spot Bond	7.61000	101.48448		7.54500	101.84810		1,594,336,094,000,000.00	09,505,400,000	57,089,330,600.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 15/09/2017	Spot Bond	6.86500	103.45475	6.80500	103.57205	2,928,883,600,000,000.00	26,640,000,000	59,416,026,300.00				
R2030	On 31/01/2030	Spot Bond	8.22000	99.44193	8.16000	99.92406	1,662,639,672,000,000.00	02,267,600,000	18,213,549,500.00				
R2032	On 31/03/2032	Spot Bond	8.34500	99.16733	8.29000	99.63877	291,737,862,000,000.00	34,959,600,000	56,046,559,600.00				
R2037	On 31/01/2037	Spot Bond	8.45500	101.83435	8.40000	102.35926	1,459,569,740,000,000.00	72,628,000,000	86,147,756,800.00				
R204	On 21/12/2018	Spot Bond	7.12000	105.03634	7.06000	105.21321	919,613,135,896,000.00	29,159,148,300	32,430,401,400.00				
R2044	On 31/01/2044	Spot Bond	8.50500	104.04990	8.44500	104.68538	477,438,381,000,000.00	56,136,200,000	58,010,341,700.00				
R2048	On 28/02/2048	Spot Bond	8.49000	103.61188	8.43000	104.26988	1,184,698,845,000,000.00	39,540,500,000	14,696,130,700.00				
R207	On 15/01/2020	Spot Bond	7.29500	101.32709	7.22500	101.58626	2,197,511,513,500,000.00	01,235,300,000	21,048,324,000.00				
R208	On 31/03/2021	Spot Bond	7.40500	96.89189	7.34000	97.17763	2,289,366,041,551,000.00	09,164,894,200	83,101,176,100.00				
R209	On 31/03/2036	Spot Bond	8.40000	78.96941	8.34000	79.44602	1,897,752,360,000,000.00	25,922,900,000	39,774,323,600.00				
R210	On 31/03/2028	Spot Bond	1.72500	173.53128	1.72500	173.53324	7,305,375,000,000.00	4,235,000,000	41,479,171,900.00				
R211	On 31/01/2017	Spot Bond	1.49500	130.17587	1.53500	130.08506	2,392,000,000,000.00	1,600,000,000	36,749,000,000.00				
R212	On 31/01/2022	Spot Bond	1.66000	136.55741	1.67500	136.43166	10,612,380,000,000.00	6,393,000,000	61,504,925,100.00				
R213	On 28/02/2031	Spot Bond	8.27500	89.43079	8.21500	89.89650	1,341,898,257,335,000.00	62,162,931,400	95,386,913,000.00				
R214	On 28/02/2041	Spot Bond	8.43500	80.31199	8.37500	80.82078	1,734,750,535,000,000.00	05,661,000,000	79,450,576,300.00				
R228C	On 15/09/2015	Spot Bond	6.31500	97.19181	6.30500	97.17982	0.00	0	0.00				
R229C	On 15/03/2016	Spot Bond	6.23500	94.31202	6.22500	94.30503	0.00	0	0.00				
R230C	On 15/09/2016	Spot Bond	6.24500	91.44784	6.23500	91.44547	0.00	0	0.00				
R327C	On 21/06/2015	Spot Bond	6.38500	98.60285	6.37500	98.58803	0.00	0	0.00				
R328C	On 21/12/2015	Spot Bond	6.25500	95.64739	6.24500	95.63793	0.00	0	0.00				
R329C	On 21/06/2016	Spot Bond	6.23500	92.76873	6.22500	92.76411	0.00	0	0.00				
R330C	On 21/12/2016	Spot Bond	6.29500	89.87399	6.28500	89.87372	0.00	0	0.00				
R331C	On 21/06/2017	Spot Bond	6.84000	86.11564	6.78000	86.21098	0.00	0	0.00				
R332C	On 21/12/2017	Spot Bond	6.89000	83.15837	6.83000	83.27444	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R333C	On 21/06/2018	Spot Bond		7.12500	79.80294		7.06500	79.93684			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		7.10500	77.11318		7.04500	77.26501			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		7.08500	74.52847		7.02500	74.69691			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		7.07500	72.01146		7.01500	72.19516			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.25500	68.92274		7.18500	69.15295			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.23500	66.58359		7.16500	66.82861			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.32500	63.91273		7.26000	64.15006			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.29500	61.77470		7.23000	62.02362			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.26500	59.72550		7.20000	59.98506			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.23500	57.76101		7.17000	58.03032			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.19500	55.92169		7.13000	56.20017			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.15500	54.16189		7.09000	54.44880			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.76000	49.55271		7.69500	49.82920			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.72000	47.88082		7.65500	48.16315			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.68000	46.28318		7.61500	46.57078			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.64000	44.75613		7.57500	45.04844			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.60000	43.29617		7.53500	43.59270			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.56000	41.90002		7.49500	42.20030			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.52000	40.56455		7.45500	40.86817			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.48000	39.28683		7.41500	39.59338			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	103.80872			103.78547			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	101.09986			101.07993			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	104.33174			104.30770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB06	On 17/01/2017	Spot Bond	0.00000	103.06374			103.04040			0.00	0	1,260,000,000.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.52944			100.50459			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	22.74560		100.00000	22.68864			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	15.84725		100.00000	15.80801			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	29.30906		100.00000	29.23806			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	62.61472		100.00000	62.45793			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	28.94231		100.00000	28.87220			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	21.25158		100.00000	21.19678			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	7.88899		100.00000	7.90415			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	12.85169		100.00000	12.81855			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	10.89571		100.00000	10.86762			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	8.98611		100.00000	8.96294			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	100,000,000.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.44903			100.42684			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.46662			100.44532			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.70390			100.68234			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.73959			100.71694			0.00	0	10,000,000.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	102.43840			102.41920			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.68003			100.66045			0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000	100.60175			100.58405			0.00	0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000	100.15616			100.13664			0.00	0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000	100.15544			100.13598			0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000	16.70979		100.00000	16.66932			0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000	11.72192		100.00000	11.69353			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES03U	On 02/03/2020	Spot Bond	100.00000		9.71176		100.00000	9.68823			0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		8.97406		100.00000	8.95232			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		101.00632			100.98658			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		101.61937			101.59868			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		101.18334			101.16212			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.48552			100.46370			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		101.61519			101.59464			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.62882			100.60764			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.50160			100.47915			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		99.98080			99.96161			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		101.50038			101.47943			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		85.04755			84.99873			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		83.85952			83.81630			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		90.39407			90.32958			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		89.31993			89.25246			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.06738			100.11361			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		81.62437			81.64879			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		94.02796			93.97399			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		103.82660		12.35000	103.79223			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		15.35413		100.00000	15.31568			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.70419			100.67931			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		5.94632		100.00000	5.93175			0.00	0	0.00

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		25.82731		100.00000	25.76336			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		59.51173		100.00000	59.36270			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.70816		100.00000	14.69014			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		31.78987		100.00000	31.71026			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		106.05661			106.01224			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		79.53985			79.46432			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.70500		110.28394		8.64000	110.57088			0.00	0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	8.86000		106.78497		8.79500	107.15893			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.50500		108.72633		9.44500	109.17282			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		97.77382			97.77382			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.61500		108.67770		7.60500	108.67102		28,175,500,000,000.00	3,700,000,000	3,650,000,000.00	
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		107.87400		10.00000	107.84600			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.74954			100.72628			0.00	20,000,000	30,000,000.00
SBK14	On 01/12/2017	Spot Bond	9.00500		104.71053		8.94500	104.82647			0.00	0	2,800,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		102.35802			102.33714			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		101.53212			101.50972			0.00	0	10,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		102.82448			102.80358			0.00	800,000,000	910,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		101.51336			101.49030			0.00	40,000,000	177,200,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		101.48707			101.46441			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.79261			100.76564			0.00	20,000,000	30,000,000.00
SBK21	On 28/01/2025	Spot Bond	0.00000		101.62769			101.60216			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.00000		103.76034		7.03000	103.73609		27,300,000,000,000.00	3,900,000,000	3,900,000,000.00	
SBK9	On 10/04/2018	Spot Bond	8.62000		99.22188		8.56000	103.54572			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.59000		103.16733		7.62000	103.13283			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN29	On 15/09/2015	Spot Bond		7.96000	102.99881		7.96000	102.97714			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.35000	103.27693		7.38000	103.24302			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.26500	100.34144		8.20500	100.45045			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.49500	103.21068		7.52500	103.17642			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.77500	103.08300		7.76500	103.06638			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.33188			100.31019			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	99.87858			99.85783			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.91500	102.41094		7.85500	102.52382			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	101.77696			101.75823			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.18999			100.16753			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	101.39117			101.36961			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.16500	107.47719		9.10000	107.76403			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.72000	105.99502		9.65500	106.41145			194,400,000,000.00	20,000,000	50,000,000.00
SBS21	On 15/05/2026	Spot Bond		0.00000	101.00844			100.98563			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.80167			100.78329			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.94377			100.92308			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	102.96107			102.94205			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.70000	103.69807		8.64000	103.88009			174,000,000,000.00	20,000,000	370,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	21.22106		100.00000	21.17358			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.15000	106.97530		9.08500	107.35482			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	101.07466			101.05530			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		8.66000	102.70778		8.59500	102.90936			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.73000	92.58372		9.66500	92.96633			0.00	0	0.00

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		99.86851			99.84717			0.00	0	500,000,000.00
SBS31	On 27/06/2027	Spot Bond	9.47000		105.18020		9.40500	105.62690			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.26027			100.23905			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.26726			100.24550			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.62000		103.28818		9.55500	103.66884			0.00	0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		101.24784			101.22810			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		101.28161			101.26131			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.69500		98.55621		8.62500	98.80039			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.74000		97.47967		9.67500	97.84959			0.00	0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.32500		97.01776		10.26500	97.42746			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.10500		100.74167		9.04000	101.03086			0.00	0	80,800,000.00
SBS9	On 07/07/2016	Spot Bond	7.41500		107.38715		7.40500	107.37792			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.35000		273.16044		2.36000	272.96644			47,000,000,000.00	20,000,000	40,000,000.00
SBSI12	On 31/01/2017	Spot Bond	2.14000		128.68853		2.18000	128.59680			0.00	0	420,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		22.33507		100.00000	22.28096			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		101.56141			101.54138			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		21.85431		100.00000	21.80137			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.76500		127.26817		2.80500	127.17557			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		99.96486		6.50000	99.94730			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS01	On 15/12/2016	Spot Bond		0.00000	101.48043			101.45791			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.03948			100.01985			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	101.61958			101.60035			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		8.89500	101.92253		8.83500	102.01802			0.00	0	260,400,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	101.17663			101.15360			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.01758			99.99766			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.18683			100.16604			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	23.24202		100.00000	23.18382			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.87400		10.00000	107.84600			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.42764			100.40541			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	89.94539		100.00000	89.72917			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.39090			100.36852			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	33.00730		100.00000	32.92734			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	40.07170		100.00000	39.97462			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	29.71409		100.00000	29.64131			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond		9.20500	102.64097		9.14500	102.74638			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond		0.00000	101.64369			101.62053			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond		0.00000	102.12210			102.09666			0.00	0	0.00
SHS22	On 23/02/2020	Spot Bond		0.00000	100.82810			100.80551			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.66500	103.71437		7.65500	103.70592			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.72000	101.00680		8.66000	101.15559			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.26500	100.34144		8.20500	100.45045			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.76923			100.74842			0.00	0	0.00

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		100.86858			100.84897			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		101.20657			101.18616			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.73651			100.71640			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.75637			100.73573			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.66720			100.64467			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.96500		104.39559		7.90500	104.44414			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		101.49163			101.47163			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		101.75302			101.73357			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		101.57802			101.55724			0.00	3,000,000,000	1,500,000,000.00
SSA06	On 16/04/2020	Spot Bond	8.95500		100.12304		8.89000	100.35290			0.00	0	441,600,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.67198			100.64913			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.13624			100.02916			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		101.43174			101.41007			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.89500		90.21233		8.83000	90.47040			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.89500		90.21233		8.83000	90.47040			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.65500		96.08802		8.58500	96.32702			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.31041			100.28709			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.74500		101.48374		7.68500	101.59578			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.50000		110.07402		2.49500	110.12139			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.37000		101.03670		8.31000	101.20163			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.70714			100.68619			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.82000		107.55617		9.75500	107.99088			0.00	0	2,710,000,000.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.59927			100.57880			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.11500		76.20601		10.05500	76.57042			202,300,000,000.00	20,000,000	40,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN024	On 21/01/2019	Spot Bond		0.00000	101.51547			101.49401			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	101.53195			101.51127			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond		0.00000	100.15635			100.13239			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond		0.00000	101.71160			101.68845			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond		0.00000	100.12573			100.10056			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond		0.00000	100.76509			100.74363			0.00	0	0.00
SSN031	On 16/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN032	On 20/12/2019	Spot Bond		0.00000	100.24053			100.22044			0.00	0	0.00
SSN033	On 17/03/2020	Spot Bond		0.00000	100.32762			100.30570			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond		0.00000	99.50988			99.49237			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond		0.00000	99.51123			99.49377			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond		0.00000	99.40428			99.38676			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond		0.00000	99.24633			99.22880			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond		0.00000	99.21452			99.19625			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond		0.00000	99.16085			99.14337			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond		0.00000	99.10970			99.09225			0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond		0.00000	98.98306			98.96553			0.00	0	0.00
SY1230	On 09/06/2015	Spot Bond		0.00000	98.79370			98.77621			0.00	0	0.00
SY1231	On 10/06/2015	Spot Bond		0.00000	98.77203			98.75449			0.00	0	0.00
SY1232	On 17/06/2015	Spot Bond		0.00000	98.65536			98.63790			0.00	0	0.00
SY1233	On 22/04/2015	Spot Bond		0.00000	99.63750			99.62024			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.56000	102.88463		6.59000	102.85175			0.00	0	19,270,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SZ25	On 30/09/2025	Spot Bond	8.47000	103.66204		8.40500	104.09691			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	59.50273		100.00000	59.35373			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	101.38610			101.36708			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	101.11318			101.09430			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.60245			100.58188			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.22768			100.20723			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.23899			100.21760			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.75348			100.73446			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000	98.99581			98.95859			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000	101.17389			101.15471			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	101.20774			101.18897			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.66500	102.77731		7.65500	102.76851			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	101.46762			101.44696			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	101.50676			101.48554			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	101.56091		7.83000	101.53937			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	101.44608			101.42574			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	101.49501			101.47397			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	101.56912			101.54704			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	101.44608			101.42574			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	101.49501			101.47397			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	101.42873		7.16000	101.40902			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	101.59089			101.56848			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	101.58306			101.56076			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	101.77076			101.74577			0.00	0	0.00

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		101.74536			101.72073			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		102.51191			102.47619			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		102.42429			102.38984			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		101.44413			101.42381			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		101.50676			101.48554			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.73806		8.73000	101.71405			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		101.16743			101.14698			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		101.49501			101.47397			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.59000		100.53298		8.53000	100.67812			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.98380			100.96347			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		101.51191			101.49113			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		101.59480			101.57233			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		101.57328			101.55112			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		101.58266			101.56088			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		101.76686			101.74192			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		101.75904			101.73421			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		101.70841			101.68485			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		102.37560			102.34186			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		102.38339			102.34954			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		102.36597			102.33310			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.74147			100.72123			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.76630			100.74538			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.89500		101.95328		8.82500	102.18093			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12A4	On 21/02/2048	Spot Bond	0.00000	100.75140			100.73090			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000	100.78615			100.76469			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.80500	99.95626		8.73500	100.18213			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000	101.02930			101.00887			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000	101.08404			101.06251			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	8.91500	98.93049		8.84500	99.15422			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.83077			100.80809			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000	100.83077			100.80809			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000	101.14555			101.12279			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.90998			100.88510			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000	100.90998			100.88510			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000	101.25471			101.22977			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	101.22996			101.19626			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	101.22996			101.19626			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000	101.69577			101.66192			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	101.51389			101.49307			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.92642		101.06155	6.90910			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	101.71476			101.69528			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	101.48440			101.46400			0.00	0	0.00

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	101.93354			101.91374			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	101.48440			101.46400			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	101.50406			101.48338			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	101.51389			101.49307			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	101.47261			101.45237			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	101.50406			101.48338			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	101.61215			101.58995			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	101.61215			101.58995			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	101.61215			101.58995			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	101.76932			101.74490			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	101.80860			101.78362			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	101.75949			101.73521			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	102.54447			102.50906			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	102.59348			102.55738			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	102.57388			102.53805			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	6.65000	105.41225		6.68000	105.39065			0.00	0	550,000,000.00
TL20	On 22/02/2020	Spot Bond	9.24500	88.23532		9.17500	88.45888		478,891,000,000,000.00		51,800,000,000	51,800,000,000.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	107.87400		10.00000	107.84600			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.82500	106.82627		7.76500	106.94655			0.00	0	30,050,000,000.00
TN20	On 17/09/2020	Spot Bond	9.15000	106.12041		9.09000	106.35759		18,300,000,000,000.00		2,000,000,000	23,170,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.11635		100.00000	1.11359		5,180,000,000,000,000.00		51,800,000,000	51,800,000,000.00
TN23	On 06/11/2023	Spot Bond	9.31500	112.99030		9.25000	113.36335		419,175,000,000.00		45,000,000	11,200,000,000.00
TN25	On 19/08/2025	Spot Bond	9.57000	100.60216		9.46500	101.25921			0.00	0	16,130,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN27	On 14/11/2027	Spot Bond		9.62000	98.17627		9.55500	98.60449			3,848,000,000,000.00	400,000,000	9,595,000,000.00
TN30	On 09/10/2030	Spot Bond		9.94000	104.15898		9.88000	104.61801			0.00	0	3,500,000,000.00
TN40	On 09/10/2040	Spot Bond		10.34500	103.38646		10.28500	103.91275			0.00	0	2,500,000,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.44076			100.41997			0.00	0	10,000,000.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.78842			100.76788			0.00	0	9,000,000.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.91308			100.89244			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.93583			100.91467			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.93814			100.91693			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	101.05028			101.02649			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	101.28271			101.25359			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.93701			100.91583			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	99.89776			99.88024			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.87400		10.00000	107.84600			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	99.88812			99.86898			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	99.88571			99.86616			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	99.84093			99.82266			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	99.82992			99.81044			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.02767		10.00000	100.00000			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.02698		9.75000	100.00000			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.02672		100.00000	10.00000			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.31212			100.29255			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.33054			100.30982			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.34075			100.31938			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.34279			100.32130			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.39952			100.37446			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.52272			100.48989			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	13.24958		100.00000	13.21640			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	99.98177			99.96355			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	99.72812			99.71000			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond		0.00000	98.97818			98.96025			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	98.72092			98.70291			0.00	800,000,000	200,000,000.00
TSP170	On 09/07/2015	Spot Bond		0.00000	98.15672			98.13810			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	97.93377			97.91548			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond		0.00000	97.65596			97.63751			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond		0.00000	97.36633			97.34765			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond		0.00000	97.09561			97.07687			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond		0.00000	100.57906			100.54045			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond		0.00000	99.42775			99.38960			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond		0.00000	96.03776			96.01898			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond		0.00000	95.57283			95.55431			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond		0.00000	95.22621			95.20734			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond		0.00000	94.57301			94.55462			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond		0.00000	99.52012			99.50357			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond		0.00000	94.36117			94.34293			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond		0.00000	93.98601			93.96739			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond		0.00000	93.64784			93.62899			0.00	0	0.00
TSP186	On 17/03/2016	Spot Bond		0.00000	93.24974			93.23051			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.27579		100.00000	14.24004			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		97.85523		100.00000	97.59358			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000		101.40144			101.38370			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000		101.37651			101.35863			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000		101.28712			101.26925			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000		101.24811			101.23028			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		101.08055			101.06192			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000		100.90219			100.88415			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000		100.87260			100.85479			0.00	0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000		100.61014			100.59219			0.00	0	0.00
TWC088	On 23/04/2015	Spot Bond	0.00000		100.15781			100.14027			0.00	0	0.00
TWC089	On 22/06/2015	Spot Bond	0.00000		100.16047			100.14264			0.00	0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000		100.16487			100.14653			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000		101.54527			101.52521			0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000		100.67534			100.65548			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000		101.38705			101.36904			0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000		100.61945			100.60123			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.80500		109.45441		8.74000	109.74034			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		7.75578		100.00000	7.74009			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.57676		100.00000	7.56144			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		101.27275			101.25317			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKC07U	On 04/09/2015	Spot Bond	100.00000		70.05758	100.00000	69.92337				0.00	0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		100.09908	100.00000	69.26744				0.00	16,900,000,000	16,900,000,000.00
VKC09	On 25/03/2016	Spot Bond	0.00000		100.09843	100.00000	55.31215				0.00	6,700,000,000	5,600,000,000.00
VKE01	On 08/05/2015	Spot Bond	0.00000		101.04303		101.02284				0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		101.07617		101.05532				0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		101.07762		101.05675				0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.03731		100.01875				0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.03845		100.01935				0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.28192	100.00000	7.26718				0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.10290	100.00000	7.08852				0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00021	100.00000	0.00021				0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.80500		110.45571	6.79500	110.44686				0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.93500		234.99385	1.97500	234.70587				0.00	0	736,400,000.00
WSP1	On 28/05/2015	Spot Bond	6.42000		103.46270	6.45000	103.43982				0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.36500		106.27258	7.30500	106.37185				0.00	0	4,815,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.67500		107.70566	7.61500	107.89992				0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.92000		107.56500	7.85000	107.84256				0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.00500		107.82750	7.94000	108.12539				0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.05000		98.53015	6.08000	98.50680				0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.98000		96.81430	6.01000	96.78306				0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.05000		98.51406	6.08000	98.49064				0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.06500		73.19368	7.00500	73.37087				0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		68.14007	100.00000	68.01079				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ZA029		On 20/09/2016	Spot Bond									
			100.00000	36.06739		100.00000	35.99897			0.00	0	0.00
Total for j-Bonds :										53,927,024,957,752,000.00	13,992,416,100	130 788 240 500.00
Grand Total:										53,927,025,344,487,400.00	13,992,468,921	130 792 294 825.00