



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 01/04/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 01/04/2015	Any day expiry		12.05960	12.05960		12.12500	12.12500		17.91	18,866,686.80	1,566	0.00
\$ / R	On 02/04/2015	Any day expiry		12.00720	12.00720		12.12500	12.12500		17.79	0.00	0	0.00
\$ / R	On 02/04/2015	Any day expiry	11.81	201.06670	0.20107		320.03790	0.32004	201.067	21.11	0.00	0	2,500.00
\$ / R	On 07/04/2015	Any day expiry		12.00720	12.00720		12.13310	12.13310		16.58	120,950,000.00	10,000	0.00
\$ / R	On 07/04/2015	Any day expiry	12.00	105.43600	0.10544		197.97010	0.19797	105.436	16.58	0.00	0	10,000.00
\$ / R	On 08/04/2015	Any day expiry		11.99930	11.99930		12.13370	12.13370		17.04	0.00	0	0.00
\$ / R	On 08/04/2015	Any day expiry	11.80	242.65230	0.24265		356.71560	0.35672	242.652	17.79	0.00	0	10,000.00
\$ / R	On 08/04/2015	Any day expiry	12.15	61.28920	0.06129		117.74070	0.11774	61.289	18.31	0.00	0	10,000.00
\$ / R	On 09/04/2015	Any day expiry		12.00130	12.00130		12.13440	12.13440		16.93	120,550.00	10	15.00
\$ / R	On 14/04/2015	Any day expiry		12.01120	12.01120		12.13940	12.13940		16.05	0.00	0	0.00
\$ / R	On 14/04/2015	Any day expiry	12.24	300.45260	0.30045		216.13980	0.21614	300.453	17.62	0.00	0	500.00
\$ / R	On 28/04/2015	Any day expiry		12.03820	12.03820		12.17220	12.17220		15.63	2,187,747.00	181	4,905.00
\$ / R	On 28/04/2015	Any day expiry	10.80	2.19160	0.00219		1.11150	0.00111	2.192	17.59	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	7.43870	0.00744		4.30450	0.00430	7.439	15.81	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	221.91850	0.22192		299.00640	0.29901	221.918	15.51	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	0.41390	0.00041		0.36240	0.00036	0.414	28.29	0.00	0	300.00
\$ / R	On 29/04/2015	Any day expiry		12.04020	12.04020		12.17460	12.17460		15.63	9,162,779.80	758	758.00
\$ / R	On 29/04/2015	Any day expiry	12.47	512.77520	0.51278		411.84030	0.41184	512.775	17.64	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 13/05/2015	Any day expiry		12.06740	12.06740	12.20430	12.20430		15.37	0.00	0	6,224.00
\$ / R		On 15/05/2015	Any day expiry		12.07130	12.07130	12.20830	12.20830		15.40	0.00	0	0.00
\$ / R		On 27/05/2015	Any day expiry		12.09480	12.09480	12.23240	12.23240		15.44	0.00	0	1,389.00
\$ / R	10.80	On 27/05/2015	Any day expiry	Put	5.37400	0.00537	4.57970	0.00458	5.374	14.40	0.00	0	300.00
\$ / R	10.94	On 27/05/2015	Any day expiry	Put	8.17220	0.00817	6.44040	0.00644	8.172	13.95	0.00	0	3,655.00
\$ / R	11.15	On 27/05/2015	Any day expiry	Put	19.00160	0.01900	12.72510	0.01273	19.002	13.94	0.00	0	250.00
\$ / R	11.90	On 27/05/2015	Any day expiry	Call	387.96560	0.38797	476.52710	0.47653	387.966	14.93	0.00	0	3,655.00
\$ / R	12.21	On 27/05/2015	Any day expiry	Call	246.84100	0.24684	309.55730	0.30956	246.841	15.85	0.00	0	250.00
\$ / R	15.48	On 27/05/2015	Any day expiry	Call	9.47660	0.00948	11.04250	0.01104	9.477	29.60	0.00	0	300.00
\$ / R		On 03/06/2015	Any day expiry		12.10850	12.10850	12.24640	12.24640		15.41	0.00	0	0.00
\$ / R	12.30	On 03/06/2015	Any day expiry	Call	239.37670	0.23938	296.88320	0.29688	239.377	16.13	0.00	0	10,000.00
\$ / R		On 09/06/2015	Any day expiry		12.12030	12.12030	12.25870	12.25870		15.40	0.00	0	288.00
\$ / R		On 12/06/2015	Foreign Exchange Future		12.12650	12.12650	12.26490	12.26490		15.62	624,175,208.00	51,472	1,171,799.00
\$ / R	10.73	On 12/06/2015	Foreign Exchange Future	Put	8.45420	0.00845	6.75990	0.00676	8.454	14.60	0.00	0	22,850.00
\$ / R	10.75	On 12/06/2015	Foreign Exchange Future	Put	8.84650	0.00885	7.06690	0.00707	8.846	14.52	0.00	0	10,000.00
\$ / R	10.80	On 12/06/2015	Foreign Exchange Future	Put	9.91040	0.00991	7.89810	0.00790	9.910	14.34	0.00	0	9,100.00
\$ / R	10.98	On 12/06/2015	Foreign Exchange Future	Put	15.62590	0.01563	11.80820	0.01181	15.626	13.79	0.00	0	22,320.00
\$ / R	11.00	On 12/06/2015	Foreign Exchange Future	Put	16.82340	0.01682	12.34990	0.01235	16.823	13.80	0.00	0	55,000.00
\$ / R	11.35	On 12/06/2015	Foreign Exchange Future	Put	52.99200	0.05299	37.99150	0.03799	52.992	13.94	0.00	0	51,500.00
\$ / R	11.48	On 12/06/2015	Foreign Exchange Future	Call	722.64980	0.72265	840.55450	0.84055	722.650	13.99	0.00	0	1,600.00
\$ / R	11.50	On 12/06/2015	Foreign Exchange Future	Call	706.79530	0.70680	823.75710	0.82376	706.795	14.00	0.00	0	3,940.00
\$ / R	11.50	On 12/06/2015	Foreign Exchange Future	Put	80.29530	0.08030	58.85710	0.05886	80.295	14.00	0.00	0	1,750.00
\$ / R	11.60	On 12/06/2015	Foreign Exchange Future	Call	631.91070	0.63191	741.93380	0.74193	631.911	14.15	0.00	0	500.00
\$ / R	11.65	On 12/06/2015	Foreign Exchange Future	Call	597.24770	0.59725	702.46960	0.70247	597.248	14.29	0.00	0	800.00
\$ / R	11.65	On 12/06/2015	Foreign Exchange Future	Put	120.74770	0.12075	87.56960	0.08757	120.748	14.29	0.00	0	110.00
\$ / R	12.00	On 12/06/2015	Foreign Exchange Future	Put	265.85540	0.26586	208.41730	0.20842	265.855	15.22	0.00	0	36,600.00
\$ / R	12.02	On 12/06/2015	Foreign Exchange Future	Put	276.11500	0.27611	217.26800	0.21727	276.115	15.27	0.00	0	7,000.00
\$ / R	12.20	On 12/06/2015	Foreign Exchange Future	Put	378.31010	0.37831	306.16000	0.30616	378.310	15.79	0.00	0	5,000.00
\$ / R	12.30	On 12/06/2015	Foreign Exchange Future	Call	269.44230	0.26944	328.33780	0.32834	269.442	16.15	0.00	0	1,600.00
\$ / R	12.50	On 12/06/2015	Foreign Exchange Future	Call	210.69340	0.21069	258.21680	0.25822	210.693	16.86	0.00	0	30,000.00
\$ / R	12.50	On 12/06/2015	Foreign Exchange Future	Put	584.19340	0.58419	493.31680	0.49332	584.193	16.86	0.00	0	300.00
\$ / R	12.56	On 12/06/2015	Foreign Exchange Future	Call	195.80950	0.19581	240.28960	0.24029	195.810	17.07	0.00	0	1,750.00
\$ / R	12.63	On 12/06/2015	Foreign Exchange Future	Call	179.85300	0.17985	220.99410	0.22099	179.853	17.32	0.00	0	9,100.00
\$ / R	13.00	On 12/06/2015	Foreign Exchange Future	Call	117.03330	0.11703	143.81530	0.14382	117.033	18.69	0.00	0	37,000.00
\$ / R	13.00	On 12/06/2015	Foreign Exchange Future	Put	990.53330	0.99053	878.91530	0.87892	990.533	18.69	0.00	0	501.00
\$ / R	13.22	On 12/06/2015	Foreign Exchange Future	Call	92.11680	0.09212	113.11600	0.11312	92.117	19.52	0.00	0	22,850.00
\$ / R	13.25	On 12/06/2015	Foreign Exchange Future	Call	89.24060	0.08924	109.56330	0.10956	89.241	19.63	0.00	0	110.00
\$ / R	13.25	On 12/06/2015	Foreign Exchange Future	Put	1,212.74060	1.21274	1,094.66330	1.09466	1,212.741	19.63	0.00	0	201.00
\$ / R	13.46	On 12/06/2015	Foreign Exchange Future	Call	71.49460	0.07149	88.15080	0.08815	71.495	20.39	0.00	0	22,320.00
\$ / R	13.50	On 12/06/2015	Foreign Exchange Future	Call	68.54590	0.06855	84.67520	0.08468	68.546	20.53	0.00	0	51,500.00
\$ / R		On 26/06/2015	Any day expiry		12.15510	12.15510	12.29360	12.29360		15.62	0.00	0	4,136.00
\$ / R	10.80	On 26/06/2015	Any day expiry	Put	13.68080	0.01368	10.98010	0.01098	13.681	14.15	0.00	0	300.00
\$ / R	11.15	On 26/06/2015	Any day expiry	Put	35.92210	0.03592	25.60600	0.02561	35.922	13.75	0.00	0	250.00
\$ / R	12.46	On 26/06/2015	Any day expiry	Call	263.56820	0.26357	313.95830	0.31396	263.568	16.69	0.00	0	250.00
\$ / R	15.88	On 26/06/2015	Any day expiry	Call	26.00950	0.02601	30.32430	0.03032	26.009	29.93	0.00	0	300.00
\$ / R		On 30/06/2015	Any day expiry		12.16330	12.16330	12.30180	12.30180		15.58	0.00	0	7,712.00
\$ / R		On 29/07/2015	Any day expiry		12.22350	12.22350	12.36330	12.36330		15.82	0.00	0	750.00
\$ / R	10.80	On 29/07/2015	Any day expiry	Put	25.12610	0.02513	20.23910	0.02024	25.126	14.14	0.00	0	300.00

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\$ / R	On 29/07/2015	Any day expiry	11.15	Put	54.58030	0.05458	41.07820	0.04108	54.580	13.75	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	289.18040	0.28918	334.52000	0.33452	289.180	17.43	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	46.73750	0.04674	57.90240	0.05790	46.738	29.31	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.28390	12.28390	12.42500	12.42500		16.09	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	34.43850	0.03444	28.26910	0.02827	34.438	14.03	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	69.70340	0.06970	54.39830	0.05440	69.703	13.77	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	300.57370	0.30057	342.05650	0.34206	300.574	18.10	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	61.84640	0.06185	73.96120	0.07396	61.846	29.06	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.31300	12.31300	12.45480	12.45480		16.04	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.32140	12.32140	12.46330	12.46330		16.02	52,846,484.60	4,289	90,522.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	26.31220	0.02631	21.77580	0.02178	26.312	14.39	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,749.71220	1.74971	1,886.74200	1.88674	1,749.712	14.33	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	55.24420	0.05524	45.97590	0.04598	55.244	13.74	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,378.54320	1.37854	1,510.87180	1.51087	1,378.543	13.71	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	57.14320	0.05714	47.57180	0.04757	57.143	13.71	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,232.26110	1.23226	1,356.52420	1.35652	1,232.261	13.74	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	86.12820	0.08613	66.41000	0.06641	86.128	13.77	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	103.41520	0.10342	80.87240	0.08087	103.415	13.85	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	153.07120	0.15307	123.25770	0.12326	153.071	14.03	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	164.09890	0.16410	132.80600	0.13281	164.099	14.07	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	903.02190	0.90302	1,011.36250	1.01136	903.022	14.12	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	187.73020	0.18773	153.40140	0.15340	187.730	14.14	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	671.41120	0.67141	752.80610	0.75281	671.411	15.11	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	350.01120	0.35001	289.50610	0.28951	350.011	15.11	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	633.58570	0.63359	711.19300	0.71119	633.586	15.35	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	611.10440	0.61110	686.40020	0.68640	611.104	15.50	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	568.69670	0.56870	639.53240	0.63953	568.697	15.80	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	469.40220	0.46940	529.56470	0.52956	469.402	16.60	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	321.67040	0.32167	363.62850	0.36363	321.670	18.25	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	319.60060	0.31960	361.28360	0.36128	319.601	18.28	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	313.49360	0.31349	354.36610	0.35437	313.494	18.37	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	260.10250	0.26010	293.76510	0.29377	260.103	19.24	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	183.10650	0.18311	207.07690	0.20708	183.107	20.88	0.00	0	125,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	155.89820	0.15590	176.00300	0.17600	155.898	21.69	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	135.51440	0.13551	152.69690	0.15270	135.514	22.44	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.35050	12.35050	12.49310	12.49310		16.12	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	45.86340	0.04586	38.37340	0.03837	45.863	14.07	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	82.63570	0.08264	67.50670	0.06751	82.636	13.67	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	134.65270	0.13465	107.09470	0.10709	134.653	13.92	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	310.90650	0.31091	349.38340	0.34938	310.907	18.78	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	206.64180	0.20664	232.64220	0.23264	206.642	20.76	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	77.32050	0.07732	91.85530	0.09186	77.321	28.50	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.35470	12.35470	12.49740	12.49740		16.13	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.41440	12.41440	12.55810	12.55810		16.21	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	54.44760	0.05445	46.10800	0.04611	54.448	13.99	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	91.67410	0.09167	78.30910	0.07831	91.674	13.52	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	322.15130	0.32215	358.50550	0.35851	322.151	19.42	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	95.86530	0.09587	114.36030	0.11436	95.865	28.04	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 25/11/2015	Any day expiry		12.47460	12.47460	12.61880	12.61880		16.27	0.00	0	250.00
\$ / R		On 25/11/2015	Any day expiry	10.80	Put	61.13470	0.06113	52.34330	0.05234	13.89	0.00	0	300.00
\$ / R		On 25/11/2015	Any day expiry	11.15	Put	100.51200	0.10051	86.85930	0.08686	13.47	0.00	0	250.00
\$ / R		On 25/11/2015	Any day expiry	13.85	Call	329.50230	0.32950	365.28960	0.36529	19.97	0.00	0	250.00
\$ / R		On 25/11/2015	Any day expiry	17.45	Call	100.15760	0.10016	118.78440	0.11878	27.96	0.00	0	300.00
\$ / R		On 08/12/2015	Any day expiry		12.50250	12.50250	12.64710	12.64710		16.36	0.00	0	276.00
\$ / R		On 11/12/2015	Foreign Exchange Future		12.50900	12.50900	12.65360	12.65360		16.36	18,763,500.00	1,500	65,562.00
\$ / R		On 11/12/2015	Foreign Exchange Future	10.95	Call	1,639.55380	1.63955	1,773.34470	1.77334	13.70	0.00	0	4,331.00
\$ / R		On 11/12/2015	Foreign Exchange Future	10.95	Put	80.55380	0.08055	69.74470	0.06974	13.70	0.00	0	8,917.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.00	Call	1,595.36080	1.59536	1,728.45610	1.72846	13.65	0.00	0	1,177.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.20	Call	1,422.23410	1.42223	1,552.17410	1.55217	13.43	0.00	0	39,671.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.40	Call	1,267.27600	1.26728	1,381.84930	1.38185	13.63	0.00	0	1,197.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.61	Put	221.83840	0.22184	184.22490	0.18422	13.98	0.00	0	580.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.75	Put	271.71920	0.27172	228.89520	0.22890	14.21	0.00	0	20,000.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.80	Put	290.99780	0.29100	246.29760	0.24630	14.29	0.00	0	1,100.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.90	Put	331.84740	0.33185	283.39450	0.28339	14.46	0.00	0	8,210.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.95	Call	915.25140	0.91525	1,006.68970	1.00669	14.62	0.00	0	2,114.00
\$ / R		On 11/12/2015	Foreign Exchange Future	12.00	Put	381.49110	0.38149	323.55060	0.32355	14.77	0.00	0	96,600.00
\$ / R		On 11/12/2015	Foreign Exchange Future	12.15	Call	821.05910	0.82106	901.33090	0.90133	15.25	0.00	0	1,650.00
\$ / R		On 11/12/2015	Foreign Exchange Future	13.00	Call	529.95350	0.52995	584.43610	0.58444	17.69	0.00	0	1,197.00
\$ / R		On 11/12/2015	Foreign Exchange Future	13.10	Call	504.82170	0.50482	556.67810	0.55668	17.95	0.00	0	11,629.00
\$ / R		On 11/12/2015	Foreign Exchange Future	13.20	Call	481.16910	0.48117	530.70940	0.53071	18.22	0.00	0	677.00
\$ / R		On 11/12/2015	Foreign Exchange Future	13.44	Call	430.09430	0.43009	474.53260	0.47453	18.84	0.00	0	39,671.00
\$ / R		On 11/12/2015	Foreign Exchange Future	13.50	Call	418.55120	0.41855	461.74140	0.46174	18.99	0.00	0	1,650.00
\$ / R		On 11/12/2015	Foreign Exchange Future	14.37	Call	289.08260	0.28908	319.05400	0.31905	21.10	0.00	0	580.00
\$ / R		On 11/12/2015	Foreign Exchange Future	14.84	Call	242.70130	0.24270	267.24630	0.26725	22.21	0.00	0	8,200.00
\$ / R		On 11/12/2015	Foreign Exchange Future	14.97	Call	232.02100	0.23202	255.30330	0.25530	22.52	0.00	0	8,210.00
\$ / R		On 11/12/2015	Foreign Exchange Future	15.00	Call	229.67160	0.22967	252.67460	0.25267	22.59	0.00	0	68,600.00
\$ / R		On 11/12/2015	Foreign Exchange Future	15.80	Call	217.07550	0.21708	225.89510	0.22590	25.96	0.00	0	53,000.00
\$ / R		On 21/12/2015	Any day expiry		12.53040	12.53040	12.67530	12.67530		16.45	0.00	0	250.00
\$ / R		On 21/12/2015	Any day expiry	10.80	Put	67.25950	0.06726	58.08990	0.05809	13.83	0.00	0	300.00
\$ / R		On 21/12/2015	Any day expiry	11.15	Put	109.29100	0.10929	95.18050	0.09518	13.49	0.00	0	250.00
\$ / R		On 21/12/2015	Any day expiry	14.15	Call	333.11080	0.33311	367.05410	0.36705	20.52	0.00	0	250.00
\$ / R		On 21/12/2015	Any day expiry	17.87	Call	103.40000	0.10340	120.07960	0.12008	27.83	0.00	0	300.00
\$ / R		On 12/02/2016	Any day expiry		12.64590	12.64590	12.79400	12.79400		16.62	0.00	0	0.00
\$ / R		On 12/02/2016	Any day expiry	11.60	Put	230.07870	0.23008	191.82850	0.19183	13.71	0.00	0	1,000.00
\$ / R		On 12/02/2016	Any day expiry	15.40	Call	301.39660	0.30140	317.82940	0.31783	23.37	0.00	0	1,000.00
\$ / R		On 11/03/2016	Any day expiry		12.70720	12.70720	12.85740	12.85740		16.69	0.00	0	272.00
\$ / R		On 14/03/2016	Foreign Exchange Future		12.71380	12.71380	12.86420	12.86420		16.67	1,004,390.20	79	3,773.00
\$ / R		On 14/03/2016	Foreign Exchange Future	11.05	Put	112.68420	0.11268	95.53320	0.09553	13.42	0.00	0	1,500.00
\$ / R		On 14/03/2016	Foreign Exchange Future	11.80	Put	308.91350	0.30891	261.88950	0.26189	14.03	0.00	0	1,000.00
\$ / R		On 14/03/2016	Foreign Exchange Future	11.83	Put	321.37980	0.32138	273.25420	0.27325	14.09	0.00	0	1,204.00
\$ / R		On 14/03/2016	Foreign Exchange Future	11.95	Put	373.87680	0.37388	321.39360	0.32139	14.37	0.00	0	1,000.00
\$ / R		On 14/03/2016	Foreign Exchange Future	14.59	Call	419.93500	0.41993	456.58970	0.45659	21.06	0.00	0	1,204.00
\$ / R		On 14/03/2016	Foreign Exchange Future	15.75	Call	338.84470	0.33884	355.77230	0.35577	24.43	0.00	0	1,000.00
\$ / R		On 14/03/2016	Foreign Exchange Future	16.50	Call	335.23070	0.33523	349.65540	0.34966	27.35	0.00	0	1,000.00
\$ / R		On 14/03/2016	Foreign Exchange Future	20.23	Call	70.62760	0.07063	83.91650	0.08392	27.35	0.00	0	1,500.00
\$ / R		On 09/06/2016	Any day expiry		12.89900	12.89900	13.05050	13.05050		17.14	0.00	0	264.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future			12.90740		12.90740		13.05900	13.05900		17.13	0.00	0	500.00
\$ / R	On 15/09/2016	Any day expiry			13.10520		13.10520		13.25660	13.25660		17.50	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.11360		13.11360		13.26500	13.26500		17.49	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.29460		13.29460		13.44590	13.44590		17.75	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.30510		13.30510		13.45640	13.45640		17.75	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.12650		12.12650		12.26490	12.26490		15.62	630,578.00	52	743.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.32140		12.32140		12.46330	12.46330		16.02	344,999.20	28	98.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.50900		12.50900		12.65360	12.65360		16.36	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.71380		12.71380		12.86420	12.86420		16.67	0.00	0	27.00
£ / R	On 12/06/2015	Foreign Exchange Future			17.96050		17.96050		18.20120	18.20120		15.15	110,277,470.00	6,140	28,576.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	116.83190		0.11683		72.56810	0.07257	116.832	14.21	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	75.50020		0.07550		82.57130	0.08257	75.500	18.91	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.23890		18.23890		18.48550	18.48550		15.31	0.00	0	950.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.51260		18.51260		18.76440	18.76440		15.68	0.00	0	5.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	609.22230		0.60922		496.56680	0.49657	609.222	14.78	0.00	0	830.00
£ / R	On 14/03/2016	Foreign Exchange Future			18.81690		18.81690		19.07900	19.07900		15.99	0.00	0	0.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10142		0.10142		0.10240	0.10240		15.27	0.00	0	14,018.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10320		0.10320		0.10421	0.10421		15.32	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10496		0.10496		0.10601	0.10601		15.42	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			13.03500		13.03500		13.16730	13.16730		13.56	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	42.83430		0.04283		58.09200	0.05809	42.834	18.31	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.06060		13.06060		13.19370	13.19370		13.69	4,244,695.00	325	154,690.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	45.00100		0.04500		36.07260	0.03607	45.001	12.65	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	134.97310		0.13497		105.11880	0.10512	134.973	13.00	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	542.62870		0.54263		463.13590	0.46314	542.629	14.80	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	124.52360		0.12452		160.30770	0.16031	124.524	16.03	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	76.02480		0.07602		98.80510	0.09881	76.025	17.50	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	23.33170		0.02333		31.24550	0.03125	23.332	21.18	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.29050		13.29050		13.42770	13.42770		14.46	0.00	0	11,148.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	305.98130		0.30598		257.94730	0.25795	305.981	13.52	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	178.11060		0.17811		206.13580	0.20614	178.111	18.79	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.51700		13.51700		13.65740	13.65740		14.86	0.00	0	10,150.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	396.86840		0.39687		344.60400	0.34460	396.868	13.62	0.00	0	6,291.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	932.36720		0.93237		850.22900	0.85023	932.367	15.90	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	211.49510		0.21150		223.80880	0.22381	211.495	22.68	0.00	0	6,291.00
€ / R	On 14/03/2016	Foreign Exchange Future			13.77200		13.77200		13.91940	13.91940		15.25	0.00	0	1,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.29460		14.29460		14.44740	14.44740		16.43	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			563.22400		563.22400		558.23400	558.23400			0.00	0	0.00
AL37	On 07/05/2015	Index Future			459.22600		459.22600		457.46500	457.46500			0.00	0	122.00
AL37	On 06/08/2015	Index Future			466.51200		466.51200		464.72400	464.72400			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL7T	On 07/05/2015	Index Future			548.40300		548.40300		545.02400	545.02400			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			557.10500		557.10500		553.67300	553.67300			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			501.49900		501.49900		498.42500	498.42500			0.00	0	573.00
ALBI	On 06/08/2015	Index Future			509.45600		509.45600		506.33500	506.33500			0.00	0	10.00
ALBI	On 05/11/2015	Index Future			517.96400		517.96400		514.79200	514.79200			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.20790		9.20790		9.32560	9.32560		13.96	0.00	0	15,133.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	14.59360		0.01459		8.71520	0.00872	14.594	13.55	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	42.56040		0.04256		27.96300	0.02796	42.560	13.66	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	134.60660		0.13461		98.45920	0.09846	134.607	13.85	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	256.69320		0.25669		326.94330	0.32694	256.693	13.93	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	126.32680		0.12633		165.18640	0.16519	126.327	14.80	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	91.93030		0.09193		121.89500	0.12190	91.930	15.22	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.31260		9.31260		9.43220	9.43220		13.99	642,569.40	69	1,136.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.41860		9.41860		9.54030	9.54030		14.06	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.53890		9.53890		9.66430	9.66430		14.20	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.58330		9.58330		9.67230	9.67230		13.01	0.00	0	1,771.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.72710		9.72710		9.81790	9.81790		13.60	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.56680		12.56680		12.66740	12.66740		14.15	0.00	0	7,458.00
CHF / R	On 14/09/2015	Foreign Exchange Future			12.82270		12.82270		12.92720	12.92720		15.31	179,517.80	14	625.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.94050		1.94050		1.96020	1.96020		14.72	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.95370		1.95370		1.97220	1.97220		14.94	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.75350		1.75350		1.77060	1.77060		13.27	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.78650		1.78650		1.80430	1.80430		14.41	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			122.12716		122.12716		122.14804	122.14804			0.00	0	0.00
EL28	On 06/08/2015	Bond Future			124.09537		124.09537		124.11684	124.11684			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 07/05/2015	Bond Future		9.23967	85.92705		9.32651	85.25882			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future		9.31595	87.30458		9.40548	86.62578			0.00	0	0.00
ES33	On 05/11/2015	Bond Future		9.38496	84.95945		9.47718	84.26966			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		497.39400	497.39400		494.42100	494.42100			0.00	0	488.00
GOVI	On 06/08/2015	GOVI		505.28600	505.28600		502.26700	502.26700			0.00	0	29.00
GOVI	On 05/11/2015	GOVI		513.72500	513.72500		510.65600	510.65600			0.00	0	0.00
I2025	On 07/05/2015	Bond Future		118.70512	118.70512		118.62142	118.62142			0.00	0	16.00
I2025	On 06/08/2015	Bond Future		119.45300	119.45300		119.36763	119.36763			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		127.69761	127.69761		127.72068	127.72068			0.00	0	2,657.00
I2038	On 06/08/2015	Bond Future		128.44480	128.44480		128.46806	128.46806			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		126.56084	126.56084		126.58334	126.58334			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future		128.60013	128.60013		128.62351	128.62351			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		135.44966	135.44966		135.47370	135.47370			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future		136.17386	136.17386		136.19778	136.19778			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		225.14200	225.14200		225.20300	225.20300			0.00	0	1,013.00
IGOV	On 06/08/2015	Index Future		228.73300	228.73300		228.79500	228.79500			4,574,660.00	2	98.00
IGOV	On 05/11/2015	Index Future		232.57000	232.57000		232.63400	232.63400			0.00	0	0.00
ILBI	On 07/05/2015	Index Future		609.45800	609.45800		609.83000	609.83000			0.00	0	0.00
ILBI	On 06/08/2015	Index Future		619.35700	619.35700		619.73700	619.73700			0.00	0	159.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future		6.11000	93.89000		6.12000	93.88000			0.00	0	1,000.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future		6.14000	93.86000		6.15000	93.85000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.24000	93.76000		6.30000	93.70000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future		6.28000	93.72000		6.34000	93.66000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future		6.38000	93.62000		6.48000	93.52000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.41000	93.59000		6.52000	93.48000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.66000	93.34000		6.78000	93.22000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.85000	93.15000		6.98000	93.02000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		6.97000	93.03000		7.11000	92.89000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.11000	92.89000		7.25000	92.75000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.24000	92.76000		7.37000	92.63000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.37000		92.63000		7.50000	92.50000			0.00	0	0.00
KES / R	On 12/06/2015	Foreign Exchange Future			0.12970		0.12970		0.13110	0.13110			129.70	1	10.00
KES / R	On 14/09/2015	Foreign Exchange Future			0.12850		0.12850		0.13050	0.13050			0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12750		0.12750		0.13020	0.13020			0.00	0	1,870.00
NGN / R	On 12/06/2015	Foreign Exchange Future			0.05650		0.05650		0.05580	0.05580			56.50	1	99,450.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.05190		0.05190		0.05260	0.05260			0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05100		0.05100		0.05090	0.05090			0.00	0	164,380.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.07700		1.07700		1.07570	1.07570			0.00	0	250.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.07870		1.07870		1.07740	1.07740			0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.08060		1.08060		1.07930	1.07930			0.00	0	0.00
R186	On 07/05/2015	Bond Future			7.73060		125.05272		7.82245	124.26370		8.53	3,751,581.60	30	38,190.00
R186	On 07/05/2015	Bond Future	7.40	Put	3,244.95000		3.24495	3,915.26000	3.91526	3,244.950	3,244.950	8.32	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.45	Put	2,893.60000		2.89360	3,537.52000	3.53752	2,893.600	2,893.600	8.33	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.50	Put	2,561.94000		2.56194	3,176.28000	3.17628	2,561.940	2,561.940	8.35	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.80	Put	1,044.95000		1.04495	1,434.28000	1.43428	1,044.950	1,044.950	8.46	0.00	0	300.00
R186	On 07/05/2015	Bond Future	8.00	Put	481.28000		0.48128	717.99000	0.71799	481.280	481.280	8.53	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	8.05	Put	388.46000		0.38846	592.30000	0.59230	388.460	388.460	8.56	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	8.10	Put	310.76000		0.31076	484.49000	0.48449	310.760	310.760	8.59	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future			7.77762		121.76031		7.87285	120.95878		8.66	0.00	0	340.00
R186	On 06/08/2015	Bond Future	7.75	Call	2,342.52000		2.34252	1,976.11000	1.97611	2,342.520	2,342.520	8.57	0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	8.90	Put	213.64000		0.21364	282.80000	0.28280	213.640	213.640	9.08	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			7.81291		123.77325		7.91155	122.95890		8.41	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	514.80000		0.51480	624.75000	0.62475	514.800	514.800	8.87	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			7.83687		120.65394		7.93890	119.82724		8.47	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			286.80143		286.80143		286.85327	286.85327			0.00	0	1,046.00
R197	On 06/08/2015	Bond Future			285.37459		285.37459		285.42503	285.42503			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/05/2015	Bond Future			236.63264		236.63264		236.67550	236.67550			354,948,960.00	1,500	52,706.00
R202	On 06/08/2015	Bond Future			237.23295		237.23295		237.27579	237.27579			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			7.51520		102.88752		7.61741	102.28926		6.75	0.00	0	15,264.00
R2023	On 06/08/2015	Bond Future			7.56165		104.53693		7.66842	103.92924		6.57	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	36.56000		0.03656	53.98000	0.05398	36.560	36.560	6.96	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/05/2015	Bond Future			6.79953		104.37800		6.88373	104.19500		2.20	0.00	0	7,710.00

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 06/08/2015	Bond Future	6.84360	106.05132		6.93878	105.86557		2.05	0.00	0	0.00
R203		On 05/11/2015	Bond Future	6.85406	103.63711		6.96279	103.44863		1.89	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	8.10150	101.34878		8.19319	100.57734			101,348.78	1	7,046.00
R2030		On 06/08/2015	Bond Future	8.15357	98.96524		8.24817	98.18162			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	8.21527	101.24628		8.30686	100.42063			0.00	0	126.00
R2032		On 06/08/2015	Bond Future	8.26504	102.86941		8.35936	102.03068			0.00	0	0.00
R2032		On 05/11/2015	Bond Future	8.30594	100.41362		8.40297	99.56148			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	8.32052	104.14008		8.41208	103.22056			0.00	0	32,365.00
R2037		On 06/08/2015	Bond Future	8.37071	101.55081		8.46488	100.61674			0.00	0	1,954.00
R2037		On 05/11/2015	Bond Future	8.40879	103.23018		8.50545	102.28096			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	7.05170	106.08543		7.14008	105.80332		3.31	0.00	0	12,556.00
R204		On 06/08/2015	Bond Future	7.10662	103.75016		7.20256	103.46374		3.31	0.00	0	100.00
R204	8.41	Put	Bond Future	30.09000	0.03009		42.55000	0.04255	30.090	3.52	0.00	0	699.00
R204		On 05/11/2015	Bond Future	7.13597	105.46524		7.24042	105.17444		3.14	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	8.36435	106.59161		8.45584	105.57532			213,183.22	2	9,496.00
R2044		On 06/08/2015	Bond Future	8.41170	103.91640		8.50569	102.88395			0.00	0	0.00
R2044		On 05/11/2015	Bond Future	8.44771	105.63492		8.54405	104.58580			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	8.35240	106.14959		8.44379	105.09996			0.00	0	36,892.00
R2048		On 06/08/2015	Bond Future	8.39512	107.85136		8.48891	106.78501			0.00	0	745.00
R2048		On 05/11/2015	Bond Future	8.43215	105.20260		8.52829	104.11902			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	7.21079	102.48188		7.31398	102.07872		4.35	0.00	0	34,939.00
R207	7.73	Call	Bond Future	2,058.05000	2.05805	1,699.19000	1.69919		2,058.050	4.43	0.00	0	66.00
R207		On 06/08/2015	Bond Future	7.26638	100.48228		7.37654	100.07285		4.35	0.00	0	100.00
R207	7.46	Call	Bond Future	1,422.01000	1.42201	1,186.74000	1.18674		1,422.010	4.34	0.00	0	70.00
R207		On 05/11/2015	Bond Future	7.29685	102.14358		7.41444	101.72771		4.17	0.00	0	0.00
R207	7.43	Call	Bond Future	1,554.59000	1.55459	1,333.69000	1.33369		1,554.590	4.16	0.00	0	53.00
R207		On 04/02/2016	Bond Future	7.30642	100.30045		7.43217	99.87883		4.06	0.00	0	0.00
R207	7.27	Call	Bond Future	1,414.88000	1.41488	1,218.48000	1.21848		1,414.880	4.01	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			7.30111		98.16515		7.40878	97.66689		5.49	0.00	0	58,893.00
R208	On 06/08/2015	Bond Future			7.34840		99.73889		7.46191	99.23284		5.33	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	27.02000		0.02702		41.12000	0.04112	27.020	5.65	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.37977		97.98699		7.49950	97.47284		5.29	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	263.97000		0.26397		337.32000	0.33732	263.970	5.51	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			8.26802		80.79294		8.35438	80.07568		13.55	80,792.94	1	22,169.00
R209	On 07/05/2015	Bond Future	8.30	Put	1,229.51000		1.22951		1,608.35000	1.60835	1,229.510	13.45	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.31220		82.08817		8.40083	81.35955		13.31	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	77.78000		0.07778		103.76000	0.10376	77.780	14.00	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.34849		80.29645		8.43936	79.55609		13.59	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			174.50283		174.50283		174.53439	174.53439			0.00	0	833.00
R210	On 06/08/2015	Bond Future			177.31491		177.31491		177.34746	177.34746			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			130.91096		130.91096		130.93545	130.93545			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			131.40328		131.40328		131.42773	131.42773			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			137.32080		137.32080		137.55904	137.55904			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			137.75849		137.75849		138.00018	138.00018			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			8.15931		91.17883		8.25085	90.43670		11.58	0.00	0	16,829.00
R213	On 06/08/2015	Bond Future			8.20633		92.64058		8.30056	91.88671		11.34	0.00	0	0.00
R213	On 05/11/2015	Bond Future			8.24682		90.62665		8.34374	89.86062		11.55	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			8.30207		82.22859		8.39343	81.41882		14.31	0.00	0	15,271.00
R214	On 06/08/2015	Bond Future			8.34383		83.54687		8.43753	82.72423		14.06	0.00	0	0.00
R214	On 05/11/2015	Bond Future			8.37991		81.63587		8.47591	80.79993		14.38	0.00	0	0.00
R214	On 04/02/2016	Bond Future			8.41012		83.07399		8.50839	82.22464		14.05	0.00	0	4,320.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

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/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	21,120.34000		21,120.34000		21,344.41000	21,344.41000			0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.59500		4.59500		4.63350	4.63350		11.99	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.56720		4.56720		4.60640	4.60640		12.18	0.00	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.54170		1.54170		1.56660	1.56660			1,541.70	1	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.50000		1.50000		1.52270	1.52270			0.00	0	0.00

Total for Derivatives : **1,328,069,430.24** **78,022** **4012104.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.16288			100.14434			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.59000		104.26378		6.65000	104.23929			13,180,000,000.00	2,000,000,000	1,000,000,000.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.29452			100.27364			0.00	0	10,000,000,000.00
AA05	On 22/03/2019	Spot Bond	8.49500		102.97749		8.58000	102.66957			0.00	0	500,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		99.86331			99.84323			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.75000		103.22798		8.85500	102.71141			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		106.97200		10.00000	106.94400			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.90764			100.88556			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.98941			100.96706			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.08000		100.76946		9.16500	100.49136			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000		10.61010		100.00000	10.58354			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		104.13666		10.84000	104.10630			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		9.96522		100.00000	9.94483			0.00	0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		101.91479			101.89273			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.37500		107.96876		8.45500	107.79156			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		108.07100		10.00000	108.04300			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABCP13	On 07/12/2023	Spot Bond		2.39000	272.40225		2.39000	272.40083			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.85417			100.83478			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.69302			100.67196			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.47667			100.45487			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.48842			100.46608			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	99.78585			99.76677			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	99.56684			99.54874			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	99.47228			99.45451			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.13000	170.95911		2.13000	173.38402			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	164.25166		2.76000	164.24917			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.17000	174.94491		2.17000	174.94505			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.82000	184.55885		1.82000	184.56073			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.77125	81.02809		7.85125	80.84252			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.77125	81.02809		7.85125	80.84252			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	98.45000			98.42000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.34853			100.32654			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	97.10000			97.06000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	96.20000			96.15000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	95.64000			95.58000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	94.28000			94.20000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	93.60000			93.52000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.01967			100.00000			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	99.90568			99.88644			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	93.24000			93.16000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	92.54000			92.44000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	92.26000			92.17000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	91.99000			91.89000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.23639			100.21665			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.88000	103.62479		6.94000	103.57922			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	99.83622			99.81511			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	90.66000			90.55000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	90.14000			90.02000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.66000	108.54414		2.67000	108.44748			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.46500	159.90394		2.46500	159.90283			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.32500	216.13115		2.32500	216.13041			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	88.36000			88.22000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.10500	93.29402		9.20500	92.74551			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	100.92000			100.72000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	62.27000			63.26000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	104.17126			104.15254			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	96.51000			96.31000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	105.11500			105.14500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.63000	109.11479		9.63000	109.08660			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN77	On 07/06/2017	Spot Bond	0.00000		100.10000			99.88000			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	9.11500		112.92815		9.20500	112.22035			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.45500		92.27068		8.56000	91.78987			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		104.44000			103.86000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		113.74000			112.31000			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	9.21000		112.21049		9.30000	111.50875			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		90.37000			90.25000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.61494			100.59292			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		101.43496			101.41253			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.92500		105.62006		8.00500	105.38507			0.00	0	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.46000		104.46783		8.56500	103.94541			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.75000		103.70889		6.81000	103.68572			4,050,000,000,000.00	600,000,000	300,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.57500		101.33068		8.67500	100.90255			0.00	0	3,610,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.31000		97.11582		9.40000	96.48457			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.30500		102.39539		7.36500	102.32089			438,300,000,000.00	60,000,000	30,000,000.00
ABSI2	On 07/12/2023	Spot Bond	2.20000		276.06425		2.20000	276.06424			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	2.03000		128.93677		2.03000	128.93731			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.16000		132.38238		2.13500	132.58716			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00622		100.00000	0.00672			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000		83.63226	100.00000	83.44599				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.04000		101.82235	11.10000	101.76730				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		101.30470		101.27701				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		8.99506	100.00000	8.97327				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		101.33652		101.30815				0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		101.78744		101.74933				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		53.61471	100.00000	53.48483				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		101.27287		101.24586				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		69.11448	11.00000	69.09473				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		34.31342	100.00000	34.23029				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		100.45190		100.42781				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.49420		100.46788				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.43301		100.40993				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.44577		100.42201				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.45139		100.42733				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		101.58460		101.56086				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		101.58460		101.56086				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		101.59342		101.56956				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		101.59342		101.56956				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		101.57576		101.55217				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL088	On 20/12/2015	Spot Bond	0.00000	95.18582			95.12984			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.07100		10.00000	108.04300			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.28513			100.26283			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.43815			100.41480			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.45067			100.42664			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.45571			100.43142			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.44552			100.42177			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.42282			100.40028			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.97500	104.40609		9.07500	103.99281			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	101.65116			101.62649			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	102.27907			102.25317			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	89.30852			89.24834			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	182.56034			184.16953			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	182.56703			184.17571			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.43292			100.40985			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	101.39925			101.37440			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.82333			100.80105			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	101.39903			101.37420			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	101.56957			101.54608			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	101.99006			101.96718			0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.07100		10.00000	108.04300			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.68587			100.66208			0.00	0	2,799,000,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	101.52658			101.50548			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL145		On 20/12/2021	Spot Bond	0.00000	100.43447			100.41131			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	101.39286			101.37082			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.42549			100.40282			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.40758			100.38585			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.51644		10.23000	100.48919			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.39826			100.37702			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	116.96652			116.96652			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.15500	105.11632		9.24000	104.79563			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.42389			100.40129			0.00	100,000,000	100,000,000.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.15322		1.75000	117.15466			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.39313			100.37216			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.41264			100.39084			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.42523			100.40276			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.40004			100.37891			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.54326			100.52264			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.12986			100.10598			0.00	0	780,000,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	101.88560			101.86381			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.39551			100.37461			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.34445			101.32326			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.42272			100.40038			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.41487			100.39275			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.43642			100.41315			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.44305			100.41943			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL191	On 20/09/2015	Spot Bond	0.00000	100.63397			100.61461			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond	0.00000	100.84026			100.82069			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond	0.00000	100.44465			100.42096			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond	0.00000	100.44465			100.42096			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond	0.00000	100.46542			100.44082			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond	0.00000	100.41516			100.39322			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond	0.00000	100.46985			100.44482			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond	0.00000	102.16233			102.14001			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	100.46542			100.44082			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	97.33371			97.31446			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	100.45334			100.42919			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	100.44534			100.42180			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	135.03229			136.20186			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	135.99563			137.17338			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	100.38995			100.36936			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	100.38642			100.36601			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.92208			100.90261			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	100.39601			100.37508			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	97.31509			97.29502			0.00	600,000,000	1,098,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.41264			100.39084			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.39046			100.36983			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.38995			100.36936			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.42835			100.40552			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.68609			100.66237			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB02	On 31/07/2016	Spot Bond		0.00000	101.49473			101.46962			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	101.51696			101.49253			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond		0.00000	100.95879			100.93488			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond		0.00000	102.65193			102.63184			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	23.71291		100.00000	23.65353			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond		100.00000	13.47168		100.00000	13.43905			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond		0.00000	100.88928			100.86885			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.97805						0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	101.03715						0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	101.65759			101.63636			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	101.81952			101.79620			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	102.03536			102.00926			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	101.61024			101.58956			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.71000	101.99549		7.79000	101.89715			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	102.06438			102.03774			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	102.39759			102.36655			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.67500	100.23822		8.76000	99.93753			0.00	0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond		9.21000	118.95989		9.30000	118.38242			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		6.99500	104.25400		7.05500	104.18041			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond		8.84500	105.80465		8.94500	105.15334			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	16.70230		100.00000	16.66514			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond		9.54000	107.21333		9.63000	106.45684			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.71500	166.46626		2.71500	166.46391			0.00	0	50,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG010	On 09/12/2016	Spot Bond	0.00000	100.70426			100.68300			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.63994			100.62058			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	86.28842		100.00000	86.08491			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.27822			100.25646			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.29914			100.27577			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.40984			100.39097			0.00	200,000,000	100,000,000.00
ASN006	On 28/02/2017	Spot Bond	0.00000	101.03830			101.00990			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.36482			100.26856			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	100.40757			100.38585			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.33750			100.19966			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	101.13401			101.05033			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	109.79000			114.79000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	93.33000			93.17000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.87955			100.79608			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	89.37570			87.26565			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.57500	235.20326		2.57500	235.20086			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	112.88120			111.03755			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	113.27077			112.99203			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	98.98241			98.96127			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN031		On 14/08/2017	Spot Bond	0.00000	109.70718			107.64299			0.00	0	0.00
ASN032		On 19/09/2017	Spot Bond	0.00000	91.17333			88.83703			0.00	0	0.00
ASN034		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN036		On 10/11/2019	Spot Bond	0.00000	101.25498			101.23265			0.00	0	0.00
ASN037		On 07/12/2033	Spot Bond	2.59000	208.27684		2.59000	208.27464			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	100.56127			100.54181			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	100.30547			100.28481			0.00	0	0.00
ASN35U		On 20/12/2016	Spot Bond	100.00000	33.52007		100.00000	33.44547			0.00	0	0.00
ASN38U		On 20/12/2017	Spot Bond	100.00000	16.59723		100.00000	16.55702			0.00	0	0.00
ASN39U		On 20/12/2017	Spot Bond	100.00000	16.69295		100.00000	16.65251			0.00	0	0.00
ASN40U		On 20/12/2017	Spot Bond	100.00000	16.26221		100.00000	16.22281			0.00	0	0.00
ASN43U		On 10/03/2017	Spot Bond	100.00000	27.91559		100.00000	27.82547			0.00	0	0.00
ASN49U		On 19/09/2016	Spot Bond	100.00000	39.55428		100.00000	39.45846			0.00	0	0.00
ASN50U		On 16/03/2018	Spot Bond	100.00000	16.33956		100.00000	16.29998			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.54047			100.52040			0.00	0	0.00
BAR003		On 20/03/2016	Spot Bond	0.00000	100.35964			100.34065			0.00	0	30,000,000,000.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.06421			100.15044			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	8.72500	103.35200		8.81000	103.07263			0.00	0	0.00
BAW12		On 17/04/2015	Spot Bond	0.00000	99.84370			99.82557			0.00	0	0.00
BAW13		On 17/04/2017	Spot Bond	0.00000	100.46427			100.44412			0.00	200,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW15	On 01/02/2016	Spot Bond	0.00000		101.59190			101.57276			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.80702			100.78599			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.95523			100.93326			0.00	7,400,000,000	3,700,000,000.00
BAW19	On 05/12/2020	Spot Bond	9.03000		105.54255		9.13500	105.05381			0.00	0	1,100,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.87000		102.42281		6.93000	102.37517			412,200,000,000.00	60,000,000	1,030,000,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		62.89882		100.00000	62.74307			0.00	0	0.00
BAW21	On 24/03/2022	Spot Bond	9.28000		100.44670		9.38500	99.89361			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		102.58878			102.56715			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.52500		103.26781		8.60500	103.06506			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.85866		101.25725		10.90600	101.19958			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.89558		100.43052		10.90721	100.39737			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.91663		100.42986		10.93261	100.39473			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.23527			100.09019			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.94491		100.41732		10.96740	100.37839			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.62219		100.61884		11.71701	100.36707			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.24066			100.09497			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.24066			100.09497			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.24073			100.09504			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.10866		100.17768		11.15600	100.11999			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.04344		100.49964		11.08460	100.44707			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.89558		100.43052		10.90721	100.39737			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.96413		100.64497		11.01629	100.57844			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.14090		100.42025		10.19578	100.34761			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.22888			100.08453			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.22599			100.19769			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.22599			100.19769			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	8.83223		102.20431		8.70942	102.32717			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.30000		99.83207		11.38000	99.64620			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.21971			100.19220			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.22500		98.08456		11.30500	97.88592			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		100.20866			100.06661			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		100.20183		9.28000	100.17658			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.22286			100.19494			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.02500		100.58960		11.11000	100.36649			0.00	0	200,000,000.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.21657			100.18945			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.22181			100.19402			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.22181			100.19402			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		100.21406			100.18726			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.22428			100.08043			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		100.22428			100.08043			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.21448			100.18762			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.21717			100.07417			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.22437			100.08052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.17662			100.03821			0.00	0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000	100.18506			100.16188			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.85866	101.31043		13.90600	101.24498			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.09102	100.73308		15.14909	100.60434			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.94896	100.59539		14.03594	100.46772			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.28931			100.25305			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.28931			100.25305			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.28931			100.25305			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.29961			100.26206			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.25309			100.22138			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	30.11373		100.00000	30.05659			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.06026		100.00000	19.01358			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.34698		100.00000	17.30450			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.70802		100.00000	10.68179			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.73172		100.00000	10.70573			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.94650		100.00000	12.91479			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.21792		100.00000	11.19045			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	99.84564			99.82772			0.00	0	10,000,000,000.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	101.50872			101.48872			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.01691			100.00001			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.01794			99.99996			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.08802		100.00000	8.06843			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.08802		100.00000	8.06843			0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000	96.05263		100.00000	95.80052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP92U	On 21/05/2015	Spot Bond	100.00000		89.46078	100.00000	89.24205				0.00	0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		86.28842	100.00000	86.08491				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.10000		180.11491	2.10000	180.11535				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.73000		166.72981	7.82000	164.81974				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.73000		167.01386	7.82000	165.11896				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.11500		99.82132	8.20500	103.13732				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	7.62500		98.90241	7.71000	98.66203				0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		102.32499		102.30516				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.60342		101.58217				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		102.24369		102.22308				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		101.74014		101.71708				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		101.84528		101.82084				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		102.13930		102.11096				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		39.66083	100.00000	39.56262				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		101.42408		101.40103				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		101.45188		101.42842				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		101.46115		101.43755				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		101.57231		101.54705				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		101.72046		101.69299				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		24.82280	100.00000	24.76133				0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		24.82280	100.00000	24.76133				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		100.49606			100.47442			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.50538			100.48332			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.02500		101.92787	8.10500		101.76390			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.53330			100.51003			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.58277			100.55733			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		22.22853	100.00000		22.17468			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		22.22853	100.00000		22.17468			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		101.24098			101.21522			0.00	900,000,000	900,000,000.00
BGL02	On 19/11/2024	Spot Bond	10.72500		104.56446	10.82500		104.17743			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		101.61856			101.59201			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond	10.61500		99.61824	10.71500		99.22502			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		101.29945			101.27849			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		66.33430	100.00000		66.20845			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.78139			100.76104			0.00	0	140,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		99.82563			99.80546			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.33500		104.20742	8.42000		103.88313			0.00	0	4,400,000,000.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		98.26274			98.25355			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond	0.00000		99.47813			99.46074			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.81018			100.79194			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.93549			100.91436			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.79680			100.77851			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.83596			100.81676			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.90705			100.88621			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1E		On 21/11/2015	Spot Bond	0.00000	101.20223		101.17454			0.00	0	0.00
BLG1F		On 21/11/2032	Spot Bond	0.00000	101.69665		101.65802			0.00	0	0.00
BNP01		On 11/06/2015	Spot Bond	0.00000	100.50308		100.48511			0.00	0	0.00
BSR11U		On 19/06/2015	Spot Bond	100.00000	85.05189	100.00000	84.85770			0.00	0	0.00
BSR12		On 25/01/2016	Spot Bond	0.00000	101.73397		101.70813			0.00	0	0.00
BSR13		On 26/07/2016	Spot Bond	0.00000	101.78314		101.75661			0.00	0	0.00
BTC005		On 20/10/2015	Spot Bond	0.00000	96.27270		96.25359			0.00	0	0.00
BTC010		On 24/11/2015	Spot Bond	0.00000	95.65745		95.63857			0.00	0	0.00
BTC013		On 19/05/2015	Spot Bond	100.00000	89.90148	100.00000	89.68059			0.00	0	0.00
BTC019		On 08/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.98257			0.00	0	0.00
BTC021		On 14/04/2015	Spot Bond	0.00000	99.89551		99.87809			0.00	0	0.00
BTC022		On 16/04/2015	Spot Bond	0.00000	99.86076		99.84336			0.00	0	0.00
BTC023		On 16/07/2015	Spot Bond	0.00000	98.16592		98.14740			0.00	0	0.00
BTC024		On 20/04/2015	Spot Bond	0.00000	99.79125		99.77386			0.00	0	0.00
BTC025		On 22/04/2015	Spot Bond	0.00000	99.75559		99.73813			0.00	0	0.00
BTC026		On 24/04/2015	Spot Bond	0.00000	99.72053		99.70307			0.00	0	0.00
BTC027		On 06/05/2015	Spot Bond	0.00000	99.51113		99.49367			0.00	0	0.00
BTC028		On 18/05/2015	Spot Bond	0.00000	99.30181		99.28436			0.00	0	0.00
BTC029		On 21/05/2015	Spot Bond	0.00000	99.24988		99.23244			0.00	0	0.00
BTC030		On 26/05/2015	Spot Bond	0.00000	98.88210		98.86463			0.00	0	0.00
BTC031		On 25/05/2015	Spot Bond	0.00000	99.18137		99.16395			0.00	0	0.00
BTC032		On 28/05/2015	Spot Bond	0.00000	99.12777		99.11032			0.00	0	0.00
BTC034		On 12/06/2015	Spot Bond	0.00000	98.86413		98.84665			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC035	On 07/07/2015	Spot Bond		0.00000	98.42312			98.40560			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	36.67394		100.00000	36.58413			0.00	0	0.00
BWZ18B	On 27/03/2018	Spot Bond		0.00000	100.26006			100.23786			0.00	0	0.00
BWZ20A	On 27/03/2020	Spot Bond		0.00000	100.26964			100.24663			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.45492			100.43415			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	101.04578			101.02413			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		9.22500	113.05839		9.30500	112.91030			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	106.69274			106.66408			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.77500	106.18880		8.85500	106.08171			0.00	0	0.00
CBL12	On 06/09/2018	Spot Bond		12.22500	98.52687		12.31000	98.26738			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	98.87646			98.85013			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		12.52500	99.17645		12.61000	98.89598			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	101.08847			101.06704			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.07500	104.34581		9.15500	104.16880			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	97.90249			97.87751			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.52500	96.48848		12.61000	96.18499			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	101.79340			101.77369			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	92.59868			92.58052			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	101.07195			101.05079			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.08000	97.41782		10.18500	96.99854			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		9.58000	120.35774		9.67000	119.76932			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.86000	114.14272		9.95000	113.54131			0.00	0	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond		8.74000	116.56693		8.83000	115.89065			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.93820			100.90684			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR11	On 28/03/2016	Spot Bond		11.42500	100.90983		11.50500	100.80730			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.34509			100.31576			0.00	1,000,000,000	500,000,000.00
CGR14	On 13/02/2018	Spot Bond		0.00000	103.43361			103.40351			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.07140		10.00000	108.04310			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	102.54237			102.51417			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond		0.00000	100.41720			100.39089			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond		0.00000	101.94059			101.91261			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	103.35560			103.31032			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.90154			100.87716			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.19263			100.05241			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.19980			100.05874			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.20846			100.06643			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	101.74180			101.70467			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	101.72404			101.68730			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	101.81786			101.77910			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.43304			100.40995			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	101.00041			100.98034			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	102.67802		10.11000	102.65005			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN186	On 06/07/2016	Spot Bond	0.00000		100.01962			100.00002			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		121.14756		2.76000	121.14566			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		121.02763		3.14000	121.02452			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.86045		8.25000	100.83829			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.86000		122.30524		2.83500	122.48037			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		120.56081		2.40000	120.56023			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.60299			100.57089			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.24500		100.18036		8.30500	100.07350			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		101.69624			101.67413			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		101.70900			101.68680			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.29500		104.52634		8.35500	104.41784			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.29500		104.52634		8.35500	104.41784			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.34500		103.35399		8.40500	103.23846			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.44325			100.41962			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.48711			100.46116			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.07100		10.00000	108.04300			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.07100		10.00000	108.04300			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		101.06942			101.04865			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.95458			100.93245			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		101.09137		9.35000	101.06585			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		101.09137		9.35000	101.06585			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN256		On 26/03/2017	Spot Bond	0.00000	101.09582			101.07436			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.75116			100.72945			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	101.18676			101.16536			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	101.18676			101.16536			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	101.18676			101.16536			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.66223			100.64032			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.95500	102.61124		9.04000	102.30464			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	102.17601			102.15495			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.50197			100.47524			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.73070			100.70958			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.72835			100.70736			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.77460			100.75262			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.92959			100.90860			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	101.05003			101.02510			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.93392			100.91206			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	101.16047			101.13898			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	101.54771			101.52614			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.41235			100.39251			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.30859			100.28866			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.39500			100.37414			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	101.58591			101.56429			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	101.24737			101.22542			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.52012			100.49507			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN291		On 26/06/2017	Spot Bond	0.00000	100.32187			100.29674			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	102.42582			102.40179			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	108.07100		10.00000	108.04300			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.05550			99.91501			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.31838			100.29352			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.11070			100.08563			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.47233			100.44717			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.07961			100.05467			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.21888			100.19399			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.21759			100.19336			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	137.41156			137.41156			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	101.65506			101.63013			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	137.06354			137.06354			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	136.94036			136.94036			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	137.09593			137.09593			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	134.80209			134.80209			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	135.46074			135.46074			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	101.22093			101.19667			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.38500	99.43489		10.48500	98.90651			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.90500	96.11675		11.00500	95.58319			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.20810			100.18493			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.47144			100.44652			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	101.19346			101.16974			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	101.59179			101.56931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN320		On 30/04/2018	Spot Bond	0.00000	101.57597			101.55132			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	103.85721		8.80500	103.83249			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.41516			100.39322			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	101.57338			101.55113			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	131.90429			131.90429			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.44133			100.41800			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.47044			100.44557			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.45352			100.42936			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.62646			100.59313			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	81.43937			81.38644			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.49433			100.46801			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.20810			100.18493			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	119.33838			119.33838			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	119.48183			119.48183			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	101.58221			101.55923			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.54393			100.51515			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.20928			100.18598			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.62266			100.58953			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.51445			100.48706			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.39726			100.37607			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.45639			100.43226			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	101.56701			101.54425			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	101.24043			101.21885			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN349	On 30/06/2017	Spot Bond	0.00000	100.20336			100.18071			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	101.48533			101.46241			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.79668			100.77525			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	101.51965			101.49694			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	103.63543			103.61263			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.37885			100.35884			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.56500	106.36810		9.66500	105.72800			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.42045			100.39804			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	104.02303			103.99557			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.70500	107.60985		11.80500	107.00670			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	101.67433			101.64639			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.73500	107.25085		11.83500	106.67759			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000	107.62198		10.02000	107.59291			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	101.67433			101.64639			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	101.67825			101.65452			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	102.81037			102.78330			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.41404			100.39197			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.42272			100.40019			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.42286			100.40033			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.21688			100.19272			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.08000	104.11535		9.18500	103.60610			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.25690			100.11401			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.45789			100.43369			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN379	On 20/03/2024	Spot Bond		10.57000	100.41827		10.57000	100.39017			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond		11.00000	100.55440		11.00000	100.52515			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond		0.00000	101.56140			101.54070			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	100.46542			100.44082			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	101.59318			101.57163			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond		11.49500	103.66959		11.59500	103.06075			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	100.50948			100.48254			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	100.42261			100.40008			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	101.80228			101.77548			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	100.45089			100.42686			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond		0.00000	100.02939			100.11557			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond		0.00000	100.38958			100.36880			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond		0.00000	100.39500			100.37414			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond		0.00000	89.88492			89.88492			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond		0.00000	100.41768			100.39561			0.00	0	0.00
CLN395	On 02/03/2018	Spot Bond		0.00000	100.68648			100.66561			0.00	0	0.00
CLN396	On 20/03/2020	Spot Bond		0.00000	100.47671			100.45277			0.00	0	0.00
CLN397	On 20/06/2020	Spot Bond		0.00000	100.24222			100.12539			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	41.36920		7.01000	41.36152			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	174.01059			174.01059			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		8.11500	148.36249		8.20500	147.71660			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN88	On 28/04/2028	Spot Bond	7.73000	166.72981		7.82000	164.81974			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.73000	167.01386		7.82000	165.11896			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	96.22831			96.17087			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	96.19606			96.13813			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	99.95667			99.93492			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	99.95667			99.93492			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.44832			100.42443			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.41975			100.39737			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.42542			100.40275			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.99602			101.97240			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.42272			100.40038			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	101.59179			101.56931			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.38542			100.36506			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.41264			100.39064			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.41008			100.38822			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.41258			100.39059			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.99935			100.97504			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	99.84205			99.81895			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.42500	103.76894		8.48500	103.59678			0.00	0	60,000,000.00
COJ04	On 05/06/2018	Spot Bond	8.42500	104.61207		8.50500	104.36826			0.00	0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.72000	117.90693		9.82500	117.24320			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.33000	105.78332		7.39000	105.72276			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.29000	107.15959		9.39500	106.64221			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.34500	108.39823		9.44500	107.74578			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT01	On 03/04/2023	Spot Bond		9.71500	96.81345		9.81500	96.25516			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.46000	98.31159		10.55000	97.66382			0.00	0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond		10.46000	96.13526		10.55000	95.50799			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.86638			100.84478			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	101.49953			101.48045			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond		100.00000	9.72868		100.00000	9.70512			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond		0.00000	100.87013			100.84952			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond		0.00000	100.33697			100.31565			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond		0.00000	103.17292			103.15345			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond		0.00000	100.83946			100.81824			0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond		0.00000	100.84559			100.82797			0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond		0.00000	100.93370			100.91425			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond		100.00000	9.78130		100.00000	9.75761			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond		100.00000	11.82545		100.00000	11.79680			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		11.05500	102.60125		11.16000	102.01980			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	13.93325		100.00000	13.89950			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond		100.00000	5.89817		100.00000	5.88389			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond		100.00000	14.65108		100.00000	14.61559			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	101.37165			101.35107			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.80000	98.10553		7.88000	97.91063			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond		0.00000	100.89321			100.87399			0.00	0	0.00
DENG56	On 25/02/2016	Spot Bond		0.00000	100.81315			100.79391			0.00	0	0.00
DENG57	On 03/03/2016	Spot Bond		0.00000	100.69641			100.67706			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLT02U	On 06/11/2015	Spot Bond	100.00000		63.88331		100.00000	63.72335			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.63064			100.60959			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		99.97891			99.95788			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		101.24567			101.22590			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		101.30118			101.28077			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.54293			100.51421			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		102.64284			102.45988			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.47294			100.44794			0.00	0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		52.88940			52.84503			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.02987			100.00115			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.28000		106.31023		8.38500	105.77554			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.09500		113.51523		7.15500	113.42166			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.16500		106.59446		8.26500	106.16631			0.00	0	1,350,000,000.00
DV23	On 27/02/2023	Spot Bond	8.91500		107.14089		9.01500	106.53703			177,828,396,500.00	19,947,100	1,063,908,100.00
DV24	On 18/02/2024	Spot Bond	8.97500		105.59902		9.07500	104.95594			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.09000		109.21655		9.18000	108.45239			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.29001			100.27183			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.16532			100.14650			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.42672			100.40809			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.88941			100.87027			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.49408			100.47569			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.50130			100.48265			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		101.02191			101.00312			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.22091			100.20154			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVF18	On 30/03/2018	Spot Bond	0.00000		99.78078			99.76072			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.70000		127.35446		7.80000	126.83324			0.00	0	1,903,360,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		93.29163			93.24427			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		100.88907		2.22000	100.88898			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		134.74804		1.20000	134.75172			0.00	0	600,000,000.00
EL28	On 02/05/2028	Spot Bond	2.16500		122.91427		2.16500	122.91434			0.00	0	8,200,000,000.00
EL29	On 19/11/2029	Spot Bond	2.14500		110.66138		2.14500	110.66150			0.00	0	500,000,000.00
EL30	On 29/07/2030	Spot Bond	2.12500		110.79418		2.12500	110.79437			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.17500		103.06489		2.15500	103.34411			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.20000		101.20385		2.20000	101.20382			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.13000		107.92431		9.23500	107.44842			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.03000		108.42478		9.13500	107.90352			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.51000		107.52259		9.60000	106.94617			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.72500		101.08005		9.81500	100.66622			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.86500		103.53673		9.95500	103.07230			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000		101.02057			101.00021			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		97.08846			97.06855			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.55282			100.53229			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		101.30174			101.28062			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		101.25186			101.23157			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC12	On 05/11/2015	Spot Bond		0.00000	101.18558			101.16639			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond		0.00000	102.73096			102.71145			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond		0.00000	100.78959			100.77164			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond		0.00000	100.86156			100.84198			0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond		0.00000	100.88589			100.86584			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	87.01010		100.00000	86.80775			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.90000	103.85480		10.96000	103.81042			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	101.21717			101.19076			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.67840			100.65179			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	98.73893			98.71711			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.60500	97.54860		9.69000	97.30966			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	98.10458			98.08523			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	97.92017			97.89277			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond		0.00000	101.09567			101.07389			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	101.16349			101.14033			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.07100		10.00000	108.04300			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.99115			100.97109			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	101.03159			101.01070			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.98306			100.96317			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	101.01676			100.99618			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond		0.00000	101.00078			100.98092			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond		0.00000	100.98720			100.96761			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES15	On 30/08/2015	Spot Bond	7.00000	101.08343		7.00000	101.06457			0.00	0	13,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.63500	108.61466		7.72000	108.36004			8,219,077,500.00	1,076,500	16,104,583,000.00
ES23	On 25/01/2023	Spot Bond	8.21500	112.12331		8.31500	111.49605			137,123,137,000.00	16,691,800	51,706,311,100.00
ES26	On 02/04/2026	Spot Bond	8.53500	95.30516		8.62500	94.67294			16,518,639,000.00	1,935,400	16,308,239,300.00
ES33	On 15/09/2033	Spot Bond	9.21000	85.44342		9.29500	84.76473			18,663,659,760,000.00	2,026,456,000	62,142,158,200.00
ES42	On 25/04/2042	Spot Bond	9.23000	96.62486		9.32000	95.77137			0.00	0	15,700,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	101.03288			101.01151			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	101.06536			101.04330			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.91981			100.89851			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	99.82299			99.80258			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.27471			100.25322			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.94762			100.92624			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	103.52631			103.50694			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.86110			100.84170			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.72378			100.70422			0.00	0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000	100.52176			100.50377			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.10181		100.00000	12.07151			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.77834		100.00000	11.74885			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.48354			100.46243			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	99.29873			99.27510			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.53933			100.51578			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.57647			100.55129			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.12500	100.57171		9.21000	100.28812			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB08	On 10/06/2016	Spot Bond	0.00000	100.54690			100.52801			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.54683			100.52794			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	101.60619			101.58215			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	102.82735			102.37151			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.85077			100.82776			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.86477			100.84137			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.78000	104.46297		9.88500	103.95667			0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000	100.86910			100.84262			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.90500	109.89054		9.99000	109.59280			0.00	0	100,000,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.09295			100.06797			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.16000	132.38238		2.13500	132.58716			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.23000	275.48213		2.23000	275.48189			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.37500	111.29797		2.38500	111.19943			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.44500	160.25533		2.44500	160.25431			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.21500	219.49771		2.21500	219.49763			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.15000	103.50587		7.21000	103.45967			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.68100	65.21716		7.68200	65.20061			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.42600	41.36539		9.42700	41.35311			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.67000	40.02417		9.67000	40.01274			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	101.00264			100.97446			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.49942			100.47283			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.43309			100.41001			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.47495			100.44966			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC116		On 20/06/2017	Spot Bond	7.47000	100.00000	7.47000	100.00000			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.46542		100.44082			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	100.44384		100.42037			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.50323		100.37031			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	100.45789		100.43369			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	100.48648		100.46075			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	100.59764		100.56600			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.58026		100.54955			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC140	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond		100.09221	21.81041		100.09221	21.75753			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.41617			100.39418			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	109.40521			109.56712			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.55523			100.52566			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	101.79173			101.80172			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.46465			100.43989			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	100.46978			100.44475			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.42946			100.40657			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.43529			100.41229			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.56782			100.53778			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.42774			100.40514			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	61.93552		13.22500	61.91363			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.40357			100.38225			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.40408			100.38272			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.59622			100.56451			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.42221			100.39990			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.60500	99.94643		3.61500	99.85576			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.44031			100.41704			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.44031			100.41704			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	101.00173			100.97866			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC173	On 30/06/2017	Spot Bond		0.00000	100.20810			100.18493			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	98.42157			98.39873			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.41516			100.39322			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.40559			100.38416			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	101.59201			101.56547			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.47394			100.44889			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	101.21188			101.19032			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	101.57554			101.54927			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	101.79741			101.77198			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.54293			100.51421			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.43126			100.40847			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.55225			100.52285			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.40105			100.37986			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.43529			100.41229			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.43529			100.41229			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.46195			100.44179			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.11489			100.09589			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.12172			100.10159			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.25895			100.24105			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.07100		10.00000	108.04300			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	99.99995			99.98142			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.45941			100.43512			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	99.98124			99.96254			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC197	On 09/04/2016	Spot Bond	0.00000		100.24239			100.22439			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000		99.96276			99.94402			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000		99.96265			99.94385			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000		101.76413			101.74196			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000		101.60218			101.58209			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000		101.76413			101.74196			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		101.59570			101.57569			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		101.39298			101.37034			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		101.49419		8.75000	101.46952			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.42724			100.40467			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		9.89713		100.00000	9.87315			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.07299		100.00000	9.05101			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		94.98401			94.96617			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		10.59960		100.00000	10.57393			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		98.22224			98.19897			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		24.14630		100.00000	24.08651			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		101.28580			101.26386			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		9.36695		100.00000	9.34426			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		18.09125		100.00000	18.04594			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		101.28576			101.26382			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		18.05937		100.00000	18.01414			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		101.28260			101.26072			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		101.21788			101.19713			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		101.40397			101.38191			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC220	On 04/11/2017	Spot Bond	0.00000		101.31810			101.29742			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.97000		125.94387		2.94500	126.13456			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		101.17220			101.15183			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		101.15669			101.13659			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		101.15669			101.13659			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		101.04965			101.02744			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.38940			100.37078			0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.58673			100.56646			0.00	0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.46447			100.44413			0.00	0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		100.22862			100.20265			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.46614			100.44130			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.46363			100.43892			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.67591			100.65254			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		101.60000			101.57543			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.50000		121.92442		3.47500	122.10641			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.47178			100.44664			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.47637			100.45099			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.55000		121.55284		3.52500	121.73403			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.53000		121.70132		3.50500	121.88283			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.35000		125.98495		3.35000	125.98096			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.42000		135.11439		3.42000	135.09221			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		101.79464			101.76724			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.41258			100.39057			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.46876			100.44378			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC86	On 20/12/2016	Spot Bond		0.00000	100.54411			100.51514			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.52479			100.49684			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.44685			100.42323			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.44634			100.42276			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.44639			100.42692			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		10.72969	100.00000	100.00000	10.70370			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		35.93172	100.00000	100.00000	35.84467			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		82.58932	100.00000	100.00000	82.40701			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		20.26092	100.00000	100.00000	20.21182			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		8.99506	100.00000	100.00000	8.97327			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		10.57502	100.00000	100.00000	10.54912			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	102.43579			102.41622			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.71608			100.69754			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	101.89384			101.87281			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	99.68014			99.32543			0.00	1,000,000,000	1,000,000,000.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	98.03357			98.01793			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond		0.00000	98.89427			98.87743			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond		0.00000	101.15454			101.13053			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		2.03800	105.10544		2.03800	105.10585			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.32000	137.56108		2.32000	137.56057			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	101.54642			101.52592			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	102.15787		10.38000	102.12880			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS104	On 23/01/2024	Spot Bond		10.38000	102.15787		10.38000	102.12880			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	101.70685			101.57936			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.46000	110.91075		2.46000	110.90992			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.52500	210.17051		2.52500	210.16865			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.43000	111.49710		2.43000	111.49636			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond		2.55500	209.29388		2.55500	209.29187			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond		0.00000	101.82304			101.79611			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond		2.46000	110.46853		2.47000	110.37056			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.52000	109.74912		2.52000	109.74812			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	100.23188			100.21400			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond		0.00000	46.77800			47.15900			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond		0.00000	101.11824			101.10017			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond		2.62500	107.75125		2.62500	107.74996			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond		2.67500	205.83205		2.67500	205.82939			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond		2.72500	204.41043		2.72500	204.40751			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond		2.39000	97.31009		2.40000	97.22390			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond		2.75500	203.56326		2.75500	203.56019			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond		2.90000	102.72295		2.90000	102.72096			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond		0.00000	101.03945			101.02089			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.35000	273.16830		2.35000	273.16719			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.24000	275.28841		2.24000	275.28809			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.96000	261.76263		2.96000	261.75722			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS46	On 31/01/2022	Spot Bond	2.63000		128.60197		2.60500	128.79847			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		101.52578			101.50257			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.16000		128.33457		2.13500	128.53309			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		101.78279			101.75995			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.02001			99.99987			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.36955			101.34803			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.30000		111.27489		2.30000	111.27454			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		22.70737		104.97509	22.64993			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		26.52405		101.07593	26.45918			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		19.61160		100.44759	19.56390			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		25.01439		100.76967	24.95338			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	2.04500		119.48894		2.04500	119.48945			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	2.32000		111.83838		2.33000	111.73948			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.78313			98.78204			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.35000		111.54325		2.36000	111.44453			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.95850			100.93457			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.44000		343.92501		2.44000	343.92276			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		101.23052			101.20953			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.87222			100.85049			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	7.39500		101.32302		7.45500	101.22214			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX17	On 15/09/2017	Spot Bond	7.90500	101.83980		7.98500	101.64277			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.09500	111.39812		8.18000	111.14162			40,475,000,000,000.00	5,000,000,000	2,500,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.61500	105.00231		8.71500	104.60161			0.00	0	760,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.84000	99.77950		8.94500	99.30958			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.51500	91.16207		9.61500	90.62847			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.44000	111.67747		9.53000	111.05742			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.79000	98.20401		9.88000	97.57675			10,769,000,000,000.00	1,100,000,000	1,600,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.16000	98.67054		10.25000	97.98054			50,800,000,000,000.00	5,000,000,000	8,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.25000	95.36484		10.34000	94.67419			5,125,000,000,000.00	500,000,000	450,000,000.00
FRX45	On 14/04/2045	Spot Bond	9.73500	87.07039		9.82500	86.31103			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.36912			100.34942			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.37425			100.35428			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.38701			100.36636			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.40747			100.38574			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.42280			100.40026			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.48912			100.46307			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.88127			100.86268			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.91948			100.90006			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.77218			100.75270			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.95393			100.93377			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.99219			100.97121			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	101.02406			101.00240			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	101.16419			101.13951			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000	57.60327		100.00000	57.45903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS3A2U	On 20/02/2018	Spot Bond	100.00000		9.66423	100.00000	9.64003				0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.62139	100.00000	1.61733				0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.27202	100.00000	0.27134				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		8.99506	100.00000	8.97327				0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.50912	100.00000	1.50546				0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.25319	100.00000	0.25257				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		99.99617		99.97592				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		99.96383		99.94558				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.02500		100.75156	9.10500	100.58233				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		101.10071		101.08296				0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		9.55789	100.00000	9.53474				0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		16.58580	100.00000	16.54561				0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.77057	100.00000	11.74205				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRDB1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond		0.00000	101.44358			101.42323			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	101.50033			101.47915			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	101.57073			101.54855			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	101.66847			101.64489			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	101.63233			101.61314			0.00	0	342,500,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	99.86379			99.84377			0.00	600,000,000	200,000,000.00
GRT04	On 15/09/2016	Spot Bond		0.00000	101.29766			101.27773			0.00	0	100,000,000.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.58849			100.56742			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.97138			100.94944			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	100.31166			100.29060			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	100.24070			100.22214			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	101.71765			101.69702			0.00	12,000,000,000	4,000,000,000.00
HCH01	On 25/10/2016	Spot Bond		0.00000	101.68965			101.66225			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	10.00469		100.00000	9.97963			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	99.88995			101.72543			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.54534			100.52423			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	101.35106			101.33050			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	101.36698			101.34618			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond		0.00000	101.10071			101.08296			0.00	0	0.00
HILC20	On 24/06/2015	Spot Bond		0.00000	100.26581			100.24809			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		101.68996			101.66831			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.18055		100.96816		7.23949	100.79491			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		101.76552			101.74290			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.18133		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		101.86266			101.83879			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.63186		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		101.98137			101.95596			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		99.81522			99.79395			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		99.84597			99.82341			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		99.84021			99.81684			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		101.28723			101.26518			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.07100		10.00000	108.04300			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.90500		103.00088		8.98500	102.83985			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF06	On 20/02/2020	Spot Bond	0.00000	101.15147			101.12706			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000	101.08145			101.05856			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.93500	109.53029		7.99500	109.23856			0.00	0	1,580,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.10000	278.01545		2.10000	278.01619			0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.10000	284.05125		2.10000	284.05200			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.20000	102.13565		9.23500	101.79636			0.00	0	2,343,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.16000	102.51118		9.24500	101.70776		741,960,000,000,000.00	81,000,000,000	27,000,000,000.00	
HWF02U	On 30/09/2016	Spot Bond	100.00000	33.49117	100.00000	33.41003				0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	65.99329	100.00000	65.82988				0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	30.70698	100.00000	30.63093				0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	23.59430	100.00000	23.53522				0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	108.07100	10.00000	108.04300				0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.71000	118.03336		1.72000	117.93026		205,817,560,857,000.00	20,361,146,700	82,095,346,400.00	
I2038	On 31/01/2038	Spot Bond	1.70000	126.97496		1.70000	126.97665		398,864,318,490,000.00	34,626,069,700	15,271,292,600.00	
I2046	On 31/03/2046	Spot Bond	1.80500	125.84448		1.80500	125.84588		253,945,184,665,000.00	40,689,853,000	01,008,390,300.00	
I2050	On 31/12/2050	Spot Bond	1.85000	134.68315		1.85000	134.68439		44,165,061,851,100.00	23,873,006,406	29,428,995,100.00	
IBL14	On 28/06/2015	Spot Bond	0.00000	100.43225			100.41319			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.84500	102.08295		7.90500	102.00770			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.77500	106.35475		7.85500	106.11900			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.66500	101.87410		7.72500	101.77594			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	101.32161			101.30119			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	2.19000	128.57424		2.19000	128.57422			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.23000	131.81139		2.20500	132.01494			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL38		On 02/04/2017	Spot Bond	0.00000	100.75458			100.73615			0.00	0	0.00
IBL39		On 02/04/2018	Spot Bond	7.89500	102.41415		7.97500	102.18059			0.00	0	0.00
IBL40		On 15/06/2015	Spot Bond	0.00000	100.55703			100.53807			0.00	0	0.00
IBL42		On 15/06/2017	Spot Bond	0.00000	101.28305			101.26230			0.00	0	0.00
IBL43		On 15/11/2015	Spot Bond	0.00000	101.09659			101.07726			0.00	0	0.00
IBL43/JIBAR		On 25/11/2020	Spot Bond	10.00000	108.07100		10.00000	108.04300			0.00	0	0.00
IBL45		On 21/12/2018	Spot Bond	8.45500	100.93232		8.54000	100.64625			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond	8.83500	95.57962		8.93500	95.18912			0.00	0	2,340,000,000.00
IBL48		On 19/03/2016	Spot Bond	0.00000	100.43837			100.41869			0.00	0	1,000,000,000.00
IBL49		On 02/04/2018	Spot Bond	8.56500	96.93872		8.64500	96.71391			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond	8.88500	102.50734		8.98500	102.06429			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond	0.00000	101.17102			101.14934			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond	0.00000	101.29991			101.27784			0.00	0	1,000,000,000.00
IBL54		On 31/07/2016	Spot Bond	7.90000	100.52855		7.90000	100.50703			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond	8.23500	101.12569		8.32000	100.86142			0.00	0	0.00
IBL56		On 31/01/2019	Spot Bond	0.00000	101.43270			101.40856			0.00	0	0.00
IBL57		On 13/02/2017	Spot Bond	0.00000	101.04346			101.02434			0.00	0	0.00
IBL58		On 13/02/2017	Spot Bond	7.54500	102.90978		7.62500	102.75119			0.00	0	0.00
IBL59		On 17/02/2019	Spot Bond	8.19500	104.55662		8.28000	104.25132			0.00	0	0.00
IBL60		On 17/02/2024	Spot Bond	9.19500	107.72435		9.29500	107.07757			0.00	0	0.00
IBL61		On 31/03/2019	Spot Bond	0.00000	100.15715			100.02094			0.00	0	0.00
IBL62		On 24/04/2017	Spot Bond	0.00000	101.40030			101.37994			0.00	0	0.00
IBL63		On 29/07/2017	Spot Bond	0.00000	101.36053			101.33893			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL64	On 29/07/2019	Spot Bond	0.00000	101.38885			101.36684			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	101.41703			101.39460			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond	0.00000	100.55656			100.53589			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond	2.96000	126.02114		2.93500	126.21202			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00833		100.00000	0.00831			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	101.54126			101.52146			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	101.53100			101.51028			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.43000	103.45124		8.53500	102.97278			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.87303			100.85282			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.90209			100.88120			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.46000	104.10109		9.55000	103.51360			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	102.34578		5.00000	102.33179			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	102.34578		5.00000	102.33179			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.91823		5.00000	100.90446			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	102.34715		5.00000	102.33326			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.26942		4.00000	100.25863			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	99.90212		4.00000	99.89125			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	40.03701		100.00000	39.93894			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	39.87931		100.00000	39.78163			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	39.87931		100.00000	39.78163			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	103.28837		9.20000	103.26300			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	101.18418			101.16061			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.74928		100.00000	7.73050			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000	99.91230			101.49493			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN09	On 01/02/2016	Spot Bond	0.00000	101.32553			101.29812			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	15.25255		100.00000	15.21436			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	82.58932		100.00000	82.40701			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	16.08476		100.00000	16.04493			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	17.37147		100.00000	17.32796			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.39292		100.00000	1.39025			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	8.49567		100.00000	8.47486			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	9.62413		100.00000	9.60003			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	11.68247		100.00000	11.65355			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000	27.40494		100.00000	27.33782			0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000	79.86871		100.00000	79.69432			0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000	74.18699		100.00000	74.03651			0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000	73.29317		100.00000	73.14629			0.00	0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000	85.52016		100.00000	83.45324		2,000,000,000,000,000.00	20,000,000,000	50,000,000,000.00	
IN300U	On 30/06/2015	Spot Bond	100.00000	85.53067		100.00000	83.45324		2,000,000,000,000,000.00	20,000,000,000	10,000,000,000.00	
IN521U	On 19/05/2015	Spot Bond	100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.30000	99.98274		6.30000	99.87932			0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.30000	99.77612		6.30000	99.75894			0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.40000	99.65054		6.40000	99.63313			0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.50000	99.39816		6.50000	99.38057			0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.50000	99.27516		6.50000	99.25761			0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.50000	99.03005		6.50000	99.01259			0.00	0	0.00
INA523	On 03/06/2015	Spot Bond	6.50000	98.89053		6.50000	98.87312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA524	On 09/06/2015	Spot Bond	6.55000	98.77693		6.55000	98.75942			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.20332			100.06188			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.85866	100.96669		10.90600	100.90919			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.85866	100.32313		10.90600	100.26600			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.38264			100.35849			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.37572			100.35203			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	100.08742		6.50000	100.06993			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.45288			100.42894			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	93.39084			93.38342			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.46354			100.44329			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	99.90306			99.88370			0.00	200,000,000	100,000,000.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.07100		10.00000	108.04300			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.36656			100.34357			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	102.54111			102.52012			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	99.91584			99.89861			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	99.13652			99.11940			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000	101.52760			101.50897			0.00	0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000	97.16534			97.14705			0.00	0	0.00
ING298	On 17/09/2015	Spot Bond	100.00000	69.25996		100.00000	69.12879			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	106.47055			106.45123			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	101.56274			101.53440			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	99.90910			101.74398			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.07100		10.00000	108.04300			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF02	On 13/04/2016	Spot Bond		0.00000	99.90163			101.77181			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	99.90028			101.79479			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.35500	100.69101		8.41500	104.95266			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.02660			100.11322			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.03008			100.11617			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.03243			100.11816			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	101.70616			101.68604			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	101.79253			101.77135			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond		0.00000	101.47922			101.46140			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.18000	104.45340		9.28500	103.94275			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.60542			100.58515			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.46500	103.16340		8.54500	102.96193			0.00	0	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.01940			100.00006			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	99.95948			99.93921			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.25227			100.23262			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.38953			100.36498			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.22000	103.52393		8.28000	103.48830			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond		0.00000	101.88117			101.85711			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.80654			100.78210			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.51000	125.97277		3.48500	126.02326			0.00	0	778,499,300.00
IV019	On 31/03/2028	Spot Bond		3.62500	146.45917		3.62500	146.45358			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.13093			100.10924			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	99.88910			99.86651			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV024	On 27/07/2022	Spot Bond	0.00000		101.92523			101.89933			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.64019			100.61640			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.27924			100.25543			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.71000		106.47054		3.72000	106.41816			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.71000		105.46090		3.72000	105.40901			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.69797			100.67296			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		101.27044			101.24568			0.00	0	4,000,000,000.00
IV08	On 30/04/2018	Spot Bond	9.99500		115.67213		10.08000	115.40811			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		103.72819			103.69819			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.72500		139.45512		3.72500	139.44943			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond	100.00000		92.63959		100.00000	92.40506			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000		91.02244		100.00000	90.79602			0.00	0	0.00
IVA514	On 02/04/2015	Spot Bond	6.30000		99.89655		6.30000	99.91377			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond	6.30000		99.86211		6.30000	99.84490			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond	6.30000		99.74176		6.30000	99.72460			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond	6.40000		99.61573		6.40000	99.59833			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond	6.50000		99.36299		6.50000	99.34541			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond	6.50000		99.11745		6.50000	99.09996			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond	6.50000		98.99513		6.50000	98.97768			0.00	0	0.00
IVA523	On 04/06/2015	Spot Bond	6.50000		98.87312		6.50000	98.85571			0.00	0	0.00
IVA524	On 11/06/2015	Spot Bond	6.55000		98.74192		6.55000	98.72443			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		101.75839			101.73773			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.07100		10.00000	108.04300			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC006	On 28/01/2016	Spot Bond		0.00000	101.63331			101.61238			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.01849			100.00010			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.91575			100.89642			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.98324			100.96102			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.77130			100.75047			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	99.90172			99.88167			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	99.90105			99.88087			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	99.89970			99.87925			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	99.90575			99.88651			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	101.67916			101.65765			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	101.45474			101.43176			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.42494			100.40352			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	101.04163			101.02139			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.78833			100.76921			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.78054			100.76161			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.02025			100.00022			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	99.98276			99.96541			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	101.46911			101.44778			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	101.30418			101.28341			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.39529			100.37536			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.18867			100.16713			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.19349			100.17141			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.19348			100.17141			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC036	On 16/07/2019	Spot Bond		8.79500	103.81175		8.88000	103.48661			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	13.99865		100.00000	13.96733			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	10.16722		100.00000	10.14205			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	99.83524			101.52889			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		8.85000	104.26128		8.95500	103.73140			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	101.48280			101.45940			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	101.04185			101.02163			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.45255			100.43280			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	103.59441			103.57375			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	101.41006			101.38956			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	102.53211			102.51046			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond		7.02000	103.58846		7.08000	103.53660			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	101.35984			101.33775			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	100.97150			100.94957			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.78879			100.76684			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond		0.00000	101.41200			101.39015			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond		0.00000	101.16291			101.14270			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond		0.00000	101.24908			101.22696			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond		0.00000	100.73542			100.71497			0.00	0	0.00
IVC055	On 26/03/2020	Spot Bond		0.00000	100.28872			100.26616			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	101.74811			101.72022			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	101.48542			101.46146			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	99.66577			99.64476			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	57.45903		100.00000	57.31515			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG04	On 15/04/2018	Spot Bond		0.00000	100.19576			100.17406			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.56293			100.54114			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.58327			100.56069			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.72892			100.70674			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	60.60254		100.00000	60.45247			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.86343			100.83979			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	101.67857			101.65290			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.11000	141.17410		8.20000	140.24647			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.19141			100.27872			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.38567			100.36505			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.80977			100.78965			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.35958			100.33898			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	101.87182			101.84716			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond		9.83500	102.67251		9.93500	102.28211			0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond		9.71000	101.10616		9.71000	101.07967			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	101.37607			101.35281			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.55500	99.27821		8.63500	99.08991			0.00	0	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond		8.62500	97.55678		8.70500	97.33091			0.00	0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond		9.50500	99.91864		9.60500	99.48517			0.00	0	580,000,000.00
LGL05	On 12/12/2021	Spot Bond		0.00000	100.64002			100.61622			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.79004			100.75943			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		8.54000	104.78480		8.60000	104.72102			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.85964			100.82633			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LOM01	On 25/11/2019	Spot Bond		0.00000	101.25065			101.22086			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	101.00491			100.98366			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	101.05138			101.02874			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	101.12714			101.10285			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	101.58347			101.56546			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	101.02791			101.00865			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond		0.00000	100.43593			100.41690			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond		0.00000	99.72135			99.70394			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond		0.00000	99.42648			99.40910			0.00	0	0.00
MAQ068	On 09/06/2015	Spot Bond		0.00000	98.92059			98.90319			0.00	0	0.00
MAQ069	On 09/07/2015	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.64498			100.62025			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.64980			100.62493			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.21131			100.18485			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	99.85810			99.83970			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.14833			100.23653			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.81221			100.89917			0.00	0	100,000,000.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.24927			100.22961			0.00	1,400,000,000	800,000,000.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.75470			100.73544			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	101.07275			101.05367			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	99.88172			99.86425			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	99.92978			99.91090			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	101.13404			101.11570			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	101.11838			101.09936			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF042	On 07/08/2017	Spot Bond	0.00000	101.14370			101.12423			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.56936			100.55028			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	53.35526		100.00000	53.22601			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	22.57175		100.00000	22.51586			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	18.19928		100.00000	18.15422			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	18.29811		100.00000	18.25281			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	17.57077		100.00000	17.52677			0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000	23.77244		100.00000	23.71291			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.45500	101.74893		8.54000	101.43797			0.00	0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.47500	101.27167		8.56000	100.96192			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000	102.27671			102.25774			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.02022			100.00000			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	101.96051			101.93911			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	102.04631			102.02395			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.71000	101.28719		7.79000	101.15449			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.44500	105.19729		8.53000	104.90062			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.10500	107.03057		9.21000	106.47014			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.37166			100.35183			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.38446			100.36395			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.18500	104.37783		9.28500	103.98252			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.19000	101.06466		7.25000	101.01946			0.00	0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.85547			100.83412			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.63500	103.38232		8.71500	103.20413			0.00	0	0.00

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	100.45948			100.43846			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.98000	105.50225		9.08500	104.98821			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.85621			100.83307			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	22.49975		100.00000	22.44524			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.89910			100.88005			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.33500	103.27836		8.41500	103.10044			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.14000	102.75044		7.20000	102.71463			2,713,200,000,000.00	380,000,000	200,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.32500	106.01046		8.40500	105.82042			0.00	0	1,129,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	7.29929		100.89771	7.28088			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.39312		100.61875	7.37450			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	96.61133			96.60134			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	101.12508			101.10321			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	101.22212			101.19833			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	1.05342		100.00000	1.05078			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	1.05342		100.00000	1.05078			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.56000	101.52602		8.66000	100.95883			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.66500	100.46138		7.66500	100.44051			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.70500	104.15108		8.80500	103.68659			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK12A	On 19/03/2021	Spot Bond		8.43000	104.87238		8.53500	104.35369			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		8.89500	105.59637		8.99500	104.94534			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	101.85726			101.83777			0.00	50,000,000	180,000,000.00
NBK14A	On 26/06/2021	Spot Bond		8.79000	104.98520		8.89500	104.45954			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.88017			100.86129			0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond		9.03000	100.11630		9.13500	99.56948			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	101.97199			101.95188			0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond		9.71000	99.72302		9.80000	99.14256		1,942,000,000,000.00	200,000,000	100,000,000.00	
NBK16B	On 25/07/2016	Spot Bond		0.00000	101.55518			101.53479			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.87349			100.85475			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.22896			100.20943			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00725			99.98755			0.00	0	200,000,000.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.27973			100.25970			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond		0.00000	101.11944			101.09955			0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond		0.00000	101.11493			101.09486			0.00	0	0.00
NBK23B	On 12/02/2020	Spot Bond		0.00000	101.14484			101.12422			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond		0.00000	101.14407			101.12299			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond		0.00000	101.22691			101.20477			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.01000	102.13647		7.07000	102.09123		1,822,600,000,000.00	260,000,000	870,000,000.00	
NBK2B	On 15/09/2015	Spot Bond		0.00000	101.10560			101.08611			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.47500	111.47240		8.56000	111.11959			0.00	0	3,560,000,000.00
NBK4	On 28/10/2024	Spot Bond		10.28500	39.23791		10.37500	38.92270			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		6.94000	104.62118		7.00000	104.59928		1,388,000,000,000.00	200,000,000	1,030,000,000.00	

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	101.72795			101.70739			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	101.79768			101.77465			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.45500	102.12803		7.51500	102.05240			38,686,977,000,000.00	5,189,400,000	4,474,700,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.32419			100.30368			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	99.85292			99.83134			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.81139			100.78947			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	95.60202			95.54659			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.77088			100.75004			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	101.53751			101.51445			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	101.48293			101.45953			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	92.03198			91.97466			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.11701			100.09850			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	101.12206			101.10023			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.40107			100.37968			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.38061			100.36030			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.65411			100.63388			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.36805			100.34840			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.36116			100.34209			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.36090			100.34184			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	101.36102			101.33891			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.41516			100.39322			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.45500	107.70787		9.54500	107.12179			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.41264			100.39084			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.49000	106.67968		9.58000	106.07858			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.41516			100.39322			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.37379			100.35405			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.37393			100.27525			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.41919			100.39704			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.42423			100.40181			0.00	0	0.00
NCLN92	On 02/03/2018	Spot Bond		0.00000	100.74949			100.72847			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.13000	102.04087		7.19000	101.99506			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	101.75367			101.72755			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	99.58610			99.56338			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		9.65500	104.94685		9.74000	104.40118			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	101.50062			101.47684			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	102.03977			102.01505			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond		0.00000	102.01460			101.98990			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.01656			100.00000			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		9.44500	122.58603		9.44500	122.55479			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	101.12347			101.09831			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.07100		10.00000	108.04300			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.25000	169.29071		2.25000	169.29049			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond		2.57000	138.61666		2.58000	138.49344			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond		3.45000	184.96621		3.45000	184.95754			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NILB13	On 31/01/2025	Spot Bond	2.96000	105.72771		2.97000	105.63300			0.00	0	0.00
NILB14	On 31/03/2028	Spot Bond	3.21500	137.36374		3.21500	137.36002			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.23500	106.59724		8.33500	106.13957			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.86500	107.72102		8.96500	107.27136			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.89369			100.87352			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.88424			100.86570			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.84590			100.82682			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.87581			100.85605			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.85789			100.83854			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.06500	109.51056		9.16500	108.93742			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.87587			100.85611			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.89374			100.87357			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.88179			100.86190			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.26500	107.70881		9.36500	107.26214			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.91772			100.89700			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.90569			100.88524			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.91167			100.89109			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	101.13226			101.10661			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	101.05959			101.03562			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.92958			100.90859			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.20000	116.85894		8.28500	116.54955			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.88000	123.64142		8.98500	122.97770			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.14500	173.13082		2.14500	173.13108			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.71000	123.29670		9.80000	122.50314			0.00	0	3,020,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC12	On 25/08/2016	Spot Bond		0.00000	101.88492			101.86460			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	101.69072			101.67008			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.36636			100.34488			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.63809			100.61772			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.83961			100.81870			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.96932			100.94511			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	101.10722			101.07691			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	17.54193		100.00000	17.49800			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	65.99118		100.00000	65.82777			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		7.03000	104.99357		7.09000	104.94117			0.00	0	800,000,000.00
OML02	On 21/11/2024	Spot Bond		0.00000	100.87798			100.85521			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond		9.38500	102.87402		9.48500	102.48050			0.00	0	0.00
OML04	On 19/03/2025	Spot Bond		0.00000	100.46265			100.43934			0.00	0	0.00
OML05	On 19/03/2025	Spot Bond		9.51000	101.48796		9.61500	101.05388			0.00	0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond		10.07500	101.75180		10.17500	101.23105			0.00	0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond		10.71000	102.05874		10.80000	101.48352			0.00	0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	38.76186		100.00000	38.66480			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	98.33000			98.30000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	101.01698			100.99772			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.07100		10.00000	108.04300			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond		0.00000	103.05881			103.03907			0.00	0	0.00
PMM16	On 02/09/2015	Spot Bond		0.00000	100.73240			100.71260			0.00	0	0.00
PMM17	On 06/03/2016	Spot Bond		0.00000	100.66421			100.64398			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC001	On 28/03/2016	Spot Bond	0.00000		100.31195			100.29167			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.30915			100.17183			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		101.54674			101.52351			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.08000		106.29183	9.18500		105.76423			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		101.39984			101.37843			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		101.43856			101.41660			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		101.45598			101.43377			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		101.49469			101.47193			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.66111			101.63596			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.69979			101.67410			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		101.53552			101.51082			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.53000	45.33202		7.62000	44.90400				0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.04000	103.99651		6.10000	103.95295			115,464,666,264,000.00	19,116,666,600	83,419,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.24500	97.33541		6.30500	97.29414			0.00	0	0.00	
R159	On 15/09/2016	Spot Bond	6.34500	110.53527		6.40500	110.42983			187,373,974,828,500.00	29,530,965,300	10,620,204,400.00	
R159P	On 15/09/2016	Spot Bond	6.17500	91.64410		6.23500	91.55233			0.00	0	0.00	
R186	On 21/12/2026	Spot Bond	7.71000	124.34885		7.80000	123.54358			0,997,266,732,209,000.00	26,364,037,900	62,376,258,000.00	
R187P	On 21/12/2026	Spot Bond	7.45000	42.48374		7.54000	42.04605			0.00	0	0.00	
R188P	On 21/12/2027	Spot Bond	7.37000	39.87601		7.46000	39.43089			0.00	0	0.00	
R197	On 07/12/2023	Spot Bond	1.74000	285.17844		1.74000	285.18200			59,838,670,470,000.00	34,390,040,500	20,989,178,900.00	
R202	On 07/12/2033	Spot Bond	1.72500	235.29342		1.72500	235.29646			410,327,371,672,500.00	37,870,940,100	93,196,377,000.00	
R2023	On 28/02/2023	Spot Bond	7.49500	102.30841		7.59500	101.69649			1,077,333,085,309,000.00	43,740,238,200	40,589,030,600.00	
R203	On 15/09/2017	Spot Bond	6.77500	103.79051		6.85500	103.59119			1,899,598,715,882,500.00	80,383,574,300	62,700,026,300.00	
R2030	On 31/01/2030	Spot Bond	8.08000	100.77835		8.17000	99.99449			2,088,173,243,408,000.00	58,437,282,600	44,004,257,400.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2032	On 31/03/2032	Spot Bond		8.19500	100.67639		8.28500	99.83872			2,678,467,186,532,500.00	26,841,633,500	96,676,165,600.00
R2037	On 31/01/2037	Spot Bond		8.30000	103.55396		8.39000	102.62241			1,381,245,271,900,000.00	66,415,093,000	28,721,498,700.00
R204	On 21/12/2018	Spot Bond		7.02500	105.48832		7.11000	105.19020			1,591,719,170,132,500.00	26,579,241,300	73,579,204,100.00
R2044	On 31/01/2044	Spot Bond		8.34500	105.99169		8.43500	104.96354			1,539,667,878,166,000.00	84,501,842,800	35,979,444,900.00
R2048	On 28/02/2048	Spot Bond		8.33500	105.55216		8.42500	104.49092			2,703,892,188,637,000.00	24,402,182,200	16,196,643,900.00
R207	On 15/01/2020	Spot Bond		7.18500	101.90508		7.28500	101.48720			686,903,550,799,500.00	95,602,442,700	62,911,868,700.00
R208	On 31/03/2021	Spot Bond		7.28000	97.61264		7.38500	97.10094			4,902,983,676,136,000.00	73,486,768,700	05,980,831,100.00
R209	On 31/03/2036	Spot Bond		8.25000	80.33822		8.33500	79.61166			2,822,188,721,550,000.00	42,083,481,400	74,983,370,300.00
R210	On 31/03/2028	Spot Bond		1.72500	173.51533		1.72500	173.51760			46,200,986,535,000.00	26,783,180,600	38,437,521,700.00
R211	On 31/01/2017	Spot Bond		1.49000	130.17011		1.49000	130.17260			66,551,935,763,000.00	44,665,728,700	39,918,932,800.00
R212	On 31/01/2022	Spot Bond		1.66000	136.54364		1.63500	136.75764			47,498,855,378,000.00	28,613,768,300	68,821,747,200.00
R213	On 28/02/2031	Spot Bond		8.14000	90.66567		8.23000	89.91263			3,064,660,831,144,000.00	76,493,959,600	43,940,180,400.00
R214	On 28/02/2041	Spot Bond		8.28500	81.76577		8.37500	80.94701			2,449,469,507,659,000.00	95,651,117,400	66,155,074,500.00
R228C	On 15/09/2015	Spot Bond		6.24500	97.33541		6.30500	97.29414			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.16500	94.48218		6.22500	94.41506			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.17500	91.64410		6.23500	91.55233			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.31500	98.73588		6.37500	98.70701			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.18500	95.80648		6.24500	95.75110			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.16500	92.95424		6.22500	92.87353			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.22500	90.08526		6.28500	89.98074			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.75000	86.39262		6.83000	86.22956			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.80000	83.46288		6.88000	83.27305			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.03000	80.14567		7.11500	79.91982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R334C	On 21/12/2018	Spot Bond	7.01000		77.47963		7.09500	77.22961			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.99000		74.91675		7.07500	74.64437			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.98000		72.41974		7.06500	72.12682			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.14500		69.39962		7.24500	69.03843			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.12500		67.07968		7.22500	66.69836			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.20000		64.48189		7.30500	64.06523			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.17000		62.36215		7.27500	61.92779			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.14000		60.32958		7.24500	59.87901			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.11000		58.38018		7.21500	57.91480			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.07000		56.55495		7.17500	56.07566			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.03000		54.80799		7.13500	54.31593			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.65000		50.11143		7.74000	49.70296			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.61000		48.44607		7.70000	48.03033			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.57000		46.85414		7.66000	46.43190			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.53000		45.33202		7.62000	44.90400			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.49000		43.87630		7.58000	43.44314			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.45000		42.48374		7.54000	42.04605			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.41000		41.15127		7.50000	40.70961			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.37000		39.87601		7.46000	39.43089			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000		103.96880			103.94520			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000		101.23548			101.21588			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000		102.08128			102.05496			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000		103.22548			103.20143			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000		100.69546			100.67142			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB1U	On 30/04/2017	Spot Bond	100.00000		23.14832	100.00000	23.09036				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		16.12469	100.00000	16.08476				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		29.81093	100.00000	29.73870				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		63.72335	100.00000	63.56378				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		29.43790	100.00000	29.36659				0.00	0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000		16.83966	100.00000	16.79797			6,724,000,000,000,000.00	67,240,000,000	30,000,000,000.00	
RDF01U	On 04/09/2017	Spot Bond	100.00000		20.59828	100.00000	20.54339				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.72599	100.00000	8.70301				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		15.66159	100.00000	15.61986				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		12.68874	100.00000	12.65493				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.05807	100.00000	9.03393				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.59607		100.57473				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.60390		100.58383				0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.85049		100.82931				0.00	0	500,000,000.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.89383		100.87156				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		102.57280		102.55360				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.81318		100.79394				0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000		100.72564		100.70795				0.00	0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		100.29281		100.27329				0.00	0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		100.29185		100.27234				0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		16.99592	100.00000	16.95475				0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		11.92264	100.00000	11.89375				0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		9.87805	100.00000	9.85412				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES04U	On 02/03/2021	Spot Bond	100.00000		9.12771		100.00000	9.10561			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		101.14153			101.12201			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		101.76399			101.74270			0.00	0	460,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000		101.33124			101.31000			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.63062			100.60957			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		101.75768			101.73648			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.77251			100.75174			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.65140			100.62969			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.11336			100.09444			0.00	0	200,000,000.00
RES32	On 20/10/2017	Spot Bond	0.00000		101.64508			101.62371			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		85.39089			85.34167			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		84.16334			84.11980			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		90.84806			90.78293			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		89.79505			89.72687			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.36088			100.33020			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		81.96725			81.95546			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		94.39877			94.34590			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		104.06747		12.35000	104.03303			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	15.62599		100.00000	15.58686				0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.86888			100.84499			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	6.04927		100.00000	6.03445				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	32.84845		100.00000	32.76800				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	60.56541		100.00000	60.41375				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.83493		100.00000	14.81676			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		32.35272		100.00000	32.27171			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		106.39325			106.34324			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		79.81272			79.82528			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.58000		111.06550	8.68500		110.53480			0.00	0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	8.94500		106.44478	9.04500		105.81356			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.40000		109.75186	9.49000		109.01106			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		97.75083			97.68107			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.54500		108.94378	7.60500		108.82797			0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		108.07100	10.00000		108.04300			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.90838			100.88549			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.91500		105.09848	8.99500		104.88604			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		102.50472			102.48240			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		101.68295			101.65989			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		102.98085			102.95414			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		101.67517			101.65093			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		101.64596			101.62214			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.97566			100.94924			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		101.80965			101.78202			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.94000		103.90620	7.00000		103.87867			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.52500		99.62943	8.61000		99.38593			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.53000		103.33896	7.59000		103.29187			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		103.15074	7.96000		103.12901			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN31	On 15/09/2015	Spot Bond			7.29000	103.44432		7.35000	103.39778			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond			8.17500	100.69132		8.25500	100.49571			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond			7.43500	103.38064		7.49500	103.33377			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond			7.70500	103.26228		7.76500	103.21478			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond			0.00000	100.47423			100.45354			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond			0.00000	100.02033			100.00019			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond			7.82500	102.76249		7.90500	102.56288			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond			0.00000	101.91141			101.89049			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond			0.00000	100.33533			100.31415			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond			0.00000	101.54074			101.51636			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond			9.04000	108.26446		9.14500	107.73210			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond			9.61000	106.94214		9.70000	106.29815			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond			0.00000	101.16621			101.14350			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond			0.00000	100.92642			100.90838			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond			0.00000	101.08501			101.06449			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond			0.00000	103.10169			103.07810			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond			8.60500	104.19456		8.69000	103.87877			0.00	0	330,000,000.00
SBS26U	On 28/02/2017	Spot Bond			100.00000	21.55645		100.00000	21.50822			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond			9.03500	107.87897		9.13500	107.22741			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond			0.00000	101.20947			101.18933			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond			8.54500	103.27299		8.64500	102.90319			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond			9.62000	93.44333		9.71000	92.85446			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond			0.00000	100.00649			99.98724			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond			9.36000	106.16968		9.45000	105.48596			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS32	On 19/09/2017	Spot Bond	0.00000		100.39800			100.37794			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.40879			100.38818			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.51000		104.16206		9.60000	103.57139			0.00	0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		101.38878			101.36676			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		101.42641			101.40384			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.58500		99.13755		8.68500	98.73336			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.63000		98.32885		9.72000	97.75478			0.00	0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.19000		98.19292		10.28000	97.50685			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.98000		101.51870		9.08500	100.98672			0.00	0	80,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.34500		107.62353		7.40500	107.52900			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.35000		273.16830		2.35000	273.16719			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	2.13500		128.69870		2.13500	128.69888			0.00	0	250,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		22.71752		100.00000	22.66249			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		101.70175			101.68167			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		22.22853		100.00000	22.17468			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	2.76000		127.29339		2.76000	127.29140			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.08742		6.50000	100.06993			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		101.62966			101.60756			0.00	1,000,000,000	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS03	On 29/06/2015	Spot Bond		0.00000	100.19202			100.17023			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	101.77210			101.74931			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		8.80500	102.27151		8.88500	102.08866			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	101.33106			101.30804			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.15323			100.13382			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.33263			100.31178			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	23.65353		100.00000	23.59430			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.07100		10.00000	108.04300			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.57470			100.55335			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	91.48857		100.00000	91.26488			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	100.53755			100.51618			0.00	200,000,000	100,000,000.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	33.57250		100.00000	33.49117			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	40.75785		100.00000	40.65912			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	30.22853		100.00000	30.15449			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond		9.11500	103.01112		9.19500	102.81328			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond		0.00000	101.80618			101.78294			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHS22	On 23/02/2020	Spot Bond		0.00000	100.98237			100.96010			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.59500	103.95568		7.65500	103.85668			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.62500	101.44558		8.71000	101.17840			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.17500	100.69132		8.25500	100.49571			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.91178			100.89121			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	101.00271			100.98334			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	101.34717			101.32658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA5		On 21/08/2024	Spot Bond	0.00000	100.87744			100.85728			0.00	300,000,000	150,000,000.00
SPDA6		On 21/08/2024	Spot Bond	0.00000	100.90113			100.88042			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	100.82659			100.80190			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	7.87500	104.65715		7.95500	104.54173			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	101.62961			101.60920			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.07493			100.05590			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	99.84296			99.82268			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	8.83000	96.75691		8.93500	96.32424			0.00	0	440,000,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	100.82639			100.80406			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.29396			100.27099			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	101.58665			101.56290			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	8.77000	90.89973		8.87500	90.42683			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.77000	90.89973		8.87500	90.42683			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.54500	96.65539		8.64500	96.26024			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.46329			100.44107			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.65500	101.82852		7.73500	101.63154			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.46000	110.46853		2.47000	110.37056			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.27500	101.49202		8.36000	101.20447			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.85397			100.74904			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.71000	108.53909		9.80000	107.86829			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.73675			100.71683			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	9.98000	77.21885		10.07000	76.61700			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	101.66427			101.64222			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN026	On 16/01/2019	Spot Bond	0.00000	99.83679			99.81643			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.31124			100.28868			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	99.81758			99.79482			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.30228			100.27703			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.91562			100.89409			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	100.38137			100.36123			0.00	0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000	100.48124			100.45927			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	99.63241			99.61490			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000	99.63342			99.61597			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000	99.52693			99.50941			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000	99.36902			99.35149			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000	99.34239			99.32412			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000	99.28322			99.26574			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond	0.00000	99.23190			99.21444			0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond	0.00000	99.10579			99.08826			0.00	0	0.00
SY1230	On 09/06/2015	Spot Bond	0.00000	98.91608			98.89859			0.00	0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000	98.89483			98.87729			0.00	0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000	98.77760			98.76014			0.00	0	0.00
SY1233	On 22/04/2015	Spot Bond	0.00000	99.75833			99.74107			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.50000	103.03885		6.56000	102.99218			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.36000	104.60291		8.45000	103.94370			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	60.55626		100.00000	60.40462			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS110	On 18/04/2016	Spot Bond	0.00000		99.78402			101.49781			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		101.24470			101.22580			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.74069			100.72067			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.35890			100.33974			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.37684			100.35674			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.88687			100.86779			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		99.25639			99.21916			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		101.30839			101.28915			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		101.34228			101.32143			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.59500		103.01338		7.65500	102.91790			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		101.61239			101.59169			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		101.65547			101.63420			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.71186		7.83000	101.69028			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		101.58871			101.56830			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		101.64255			101.62144			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		101.72390			101.70176			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		101.58871			101.56830			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		101.64255			101.62144			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		101.56681		7.16000	101.54707			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		101.74806			101.72558			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		101.73944			101.71707			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		101.94606			101.92098			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		101.91810			101.89338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10D1	On 18/10/2038	Spot Bond	0.00000	102.76266			102.72676			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	102.66606			102.63145			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	101.58655			101.56617			0.00	140,000,000	70,000,000.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	101.65547			101.63420			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	101.90630		8.73000	101.88226			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	101.31082			101.29031			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	101.64255			101.62144			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.49500	100.96204		8.58000	100.70114			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	101.12253			101.10254			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	101.65548			101.63427			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	101.75236			101.72982			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	101.72868			101.70645			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	101.73322			101.71101			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	101.94176			101.91674			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	101.93316			101.90825			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	101.87141			101.84742			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	102.61238			102.57850			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	102.62098			102.58696			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	102.59429			102.56096			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000	100.88336			100.86307			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000	100.91297			100.89199			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.78500	102.51998		8.88500	102.13630			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000	100.89521			100.87464			0.00	120,000,000	60,000,000.00
TH12A5	On 21/02/2048	Spot Bond	0.00000	100.93665			100.91512			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12A6		On 21/08/2019	Spot Bond	8.69500	100.51402		8.79500	100.13461			0.00	0	0.00
TH12A7		On 21/08/2019	Spot Bond	0.00000	101.17256			101.15206			0.00	0	0.00
TH12A8		On 21/08/2019	Spot Bond	0.00000	101.23499			101.21339			0.00	0	0.00
TH12A9		On 21/02/2048	Spot Bond	8.80500	99.47265		8.90500	99.09971			0.00	0	0.00
TH12B1		On 21/08/2019	Spot Bond	0.00000	100.98988			100.96712			0.00	0	0.00
TH12B2		On 21/02/2048	Spot Bond	0.00000	100.98988			100.96712			0.00	0	0.00
TH12B3		On 21/08/2019	Spot Bond	0.00000	101.30514			101.28231			0.00	0	0.00
TH12C1		On 21/08/2019	Spot Bond	0.00000	101.08437			101.05941			0.00	0	0.00
TH12C2		On 21/08/2019	Spot Bond	0.00000	101.08437			101.05941			0.00	0	0.00
TH12C3		On 21/08/2019	Spot Bond	0.00000	101.42971			101.40467			0.00	0	0.00
TH12D1		On 21/08/2019	Spot Bond	0.00000	101.46644			101.43258			0.00	0	0.00
TH12D2		On 21/02/2048	Spot Bond	0.00000	101.46644			101.43258			0.00	0	0.00
TH12D3		On 21/08/2019	Spot Bond	0.00000	101.93334			101.89933			0.00	0	0.00
TH9A10		On 18/07/2016	Spot Bond	0.00000	101.65765			101.63641			0.00	0	0.00
THE8A1		On 18/04/2036	Spot Bond	101.06155	7.04885		101.06155	7.03122			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	101.84930			101.82931			0.00	0	0.00
THE9A2		On 18/01/2016	Spot Bond	0.00000	101.62525			101.60443			0.00	120,000,000	60,000,000.00
THE9A3		On 18/07/2016	Spot Bond	0.00000	102.07034			102.04999			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A5	On 18/07/2039	Spot Bond		0.00000	101.62525			101.60443			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	101.64685			101.62575			0.00	120,000,000	60,000,000.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	101.65765			101.63641			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	101.61229			101.59164			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	101.64685			101.62575			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	101.76562			101.74299			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	101.76562			101.74299			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	101.76562			101.74299			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	101.93835			101.91350			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	101.98152			101.95611			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	101.92755			101.90284			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	102.79059			102.75471			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	102.84450			102.80792			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	102.82294			102.78664			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		6.59000	105.54981		6.65000	105.52703			0.00	0	550,000,000.00
TL20	On 22/02/2020	Spot Bond		9.13500	88.76916		9.23500	88.31298			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond		10.00000	108.07100		10.00000	108.04300			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.73500	107.19774		7.81500	106.98591			0.00	0	30,020,000,000.00
TN20	On 17/09/2020	Spot Bond		9.02500	106.84827		9.13000	106.36265		1,444,000,000,000.00	160,000,000	23,250,000,000.00	
TN20U	On 14/04/2020	Spot Bond		100.00000	1.13590		100.00000	1.13308			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.24500	113.62101		9.30000	113.25325			0.00	0	11,200,000,000.00
TN25	On 19/08/2025	Spot Bond		9.46000	101.49902		9.55000	100.88763		3,784,000,000,000.00	400,000,000	16,130,000,000.00	
TN27	On 14/11/2027	Spot Bond		9.51000	99.12368		9.60000	98.46845			0.00	0	12,870,000,000.00
TN30	On 09/10/2030	Spot Bond		9.80000	105.49394		9.89000	104.73089		58,800,000,000,000.00	6,000,000,000	3,500,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN40	On 09/10/2040	Spot Bond		10.19500	104.98395		10.28500	104.11337			15,292,500,000,000.00	1,500,000,000	2,500,000,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.57826			100.55829			0.00	1,500,000,000	500,000,000.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.92899			100.90866			0.00	7,400,000,000	7,400,000,000.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	101.05547			101.03496			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	101.08187			101.06084			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	101.08457			101.06348			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	101.21475			101.19108			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	101.48462			101.45560			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	101.08325			101.06219			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.07100		10.00000	108.04300			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.01857			100.00005			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.01898			100.00006			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	99.96487			99.94717			0.00	360,000,000	180,000,000.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	99.96243			99.94350			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.22155		10.00000	100.19383			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.21603		9.75000	100.18900			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.21574		100.00000	10.18852			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.44928			100.42966			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.47584			100.45506			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.49057			100.46914			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.49351			100.47195			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.57533			100.55017			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.75313			100.72015			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	13.48418		100.00000	13.45041			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	99.85500			99.83687			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	99.10367			99.08574			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	98.84703			98.82901			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	98.28705			98.26843			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	98.06177			98.04348			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	97.78516			97.76671			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	97.49708			97.47840			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	97.22678			97.20804			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.84928			100.81068			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	99.69480			99.65665			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	96.16921			96.15043			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	95.70250			95.68397			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	95.35829			95.33942			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	94.70179			94.68339			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000	99.63595			99.61940			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	94.48891			94.47067			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000	94.11634			94.09772			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000	93.77978			93.76093			0.00	0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000	93.38436			93.36513			0.00	0	0.00
TSP187	On 25/06/2015	Spot Bond	100.00000	82.39278		100.00000	82.20721		750,000,000,000,000.00	7,500,000,000	2,500,000,000.00	
TSP188	On 31/03/2016	Spot Bond	100.00000	50.66910		100.00000	50.57297		750,000,000,000,000.00	7,500,000,000	22,500,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.52854		100.00000	14.49216			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		99.72678		100.00000	99.45504			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000		101.52562			101.50788			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000		101.50164			101.48377			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000		101.41226			101.39438			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000		101.37292			101.35509			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		101.21096			101.19233			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000		101.02850			101.01045			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000		100.99726			100.97945			0.00	0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000		100.73575			100.71781			0.00	0	0.00
TWC088	On 23/04/2015	Spot Bond	0.00000		100.28055			100.26301			0.00	0	0.00
TWC089	On 22/06/2015	Spot Bond	0.00000		100.28528			100.26745			0.00	0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000		100.29348			100.27508			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000		101.68575			101.66568			0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000		100.81438			100.79452			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000		101.51315			101.49514			0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000		100.74699			100.72877			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.68000		110.23236		8.78500	109.70379			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		7.86655		100.00000	7.85063			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.68498		100.00000	7.66943			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		101.40982			101.39024			0.00	0	0.00

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		71.01167		100.00000	70.87379			0.00	0	0.00
VKC08	On 28/09/2015	Spot Bond	0.00000		100.23780			100.21798			0.00	0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000		100.23658			100.21682			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		101.18328			101.16312			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		101.22104			101.20022			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		101.22269			101.20184			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.18230			100.16159			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.18721			100.16597			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.38591		100.00000	7.37097			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.20433		100.00000	7.18975			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	6.73500		110.67819		6.79500	110.58966			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.93000		235.01844		1.93000	235.02010			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.36000		103.59743		6.42000	103.57093			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.27500		106.60038		7.35500	106.41996			0.00	0	4,800,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.58000		108.20433		7.66500	107.87612			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.81000		108.19786		7.91000	107.74632			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.88000		108.60838		7.98500	108.06634			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	5.99000		98.65619		6.05000	98.62679			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.92000		96.95401		5.98000	96.90838			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.99000		98.64022		6.05000	98.61067			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.97000		73.59208		7.05500	73.30828			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		69.05192		100.00000	68.92091			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		36.55005		100.00000	36.48070			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for j-Bonds :										64,955,704,472,249,100.00	2,329,768,306	1450540332800.00
Grand Total:										64,955,705,800,318,500.00	2,329,846,328	1450544344904.00