



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: 22/04/2015

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 28/04/2015	Any day expiry	12.22740	12.22740		12.10380	12.10380		14.35	16,445,430.00	1,350	3,827.00
\$ / R	10.80	Put	0.03020	0.00003	0.00003		0.12280	0.00012	0.030	28.11	0.00	0	300.00
\$ / R	11.15	Put	0.12050	0.00012	0.00012		0.47960	0.00048	0.121	23.72	0.00	0	250.00
\$ / R	12.00	Call	251.22900	0.25123	0.25123		166.20260	0.16620	251.229	15.89	0.00	0	250.00
\$ / R	15.15	Call	0.04590	0.00005	0.00005		0.06840	0.00007	0.046	47.57	0.00	0	300.00
\$ / R		On 29/04/2015	Any day expiry	12.22910	12.22910		12.10500	12.10500		14.62	0.00	0	758.00
\$ / R		On 30/04/2015	Any day expiry	12.23080	12.23080		12.10610	12.10610		14.99	122,316,000.00	10,000	21,000.00
\$ / R	11.80	Call	441.70610	0.44171	0.44171		333.08350	0.33308	441.706	17.16	0.00	0	10,000.00
\$ / R	12.05	Call	225.93830	0.22594	0.22594		151.59430	0.15159	225.938	15.81	0.00	0	10,000.00
\$ / R		On 06/05/2015	Any day expiry	12.24150	12.24150		12.11550	12.11550		15.19	0.00	0	0.00
\$ / R	11.66	Put	8.91870	0.00892	0.00892		22.05370	0.02205	8.919	15.71	0.00	0	5,500.00
\$ / R	12.62	Call	43.39380	0.04339	0.04339		33.53600	0.03354	43.394	17.45	0.00	0	5,500.00
\$ / R		On 13/05/2015	Any day expiry	12.25600	12.25600		12.13190	12.13190		15.51	12,209.20	1	6,230.00
\$ / R		On 15/05/2015	Any day expiry	12.26020	12.26020		12.13660	12.13660		15.67	0.00	0	0.00
\$ / R		On 18/05/2015	Any day expiry	12.26650	12.26650		12.14360	12.14360		15.50	0.00	0	0.00
\$ / R	12.11	Call	287.17590	0.28718	0.28718		225.49520	0.22550	287.176	15.35	0.00	0	4,000.00
\$ / R		On 20/05/2015	Any day expiry	12.27060	12.27060		12.14830	12.14830		15.82	0.00	0	1,462.00
\$ / R		On 27/05/2015	Any day expiry	12.28520	12.28520		12.16440	12.16440		15.82	0.00	0	1,389.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	1.42590	0.00143	1.96840	0.00197	1.426	17.00	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	2.15080	0.00215	2.97870	0.00298	2.151	16.29	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	4.68120	0.00468	7.69000	0.00769	4.681	15.59	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	468.55070	0.46855	389.05880	0.38906	468.551	15.10	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	276.33560	0.27634	225.06560	0.22507	276.336	15.65	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	0.36610	0.00037	0.20090	0.00020	0.366	24.67	0.00	0	300.00
\$ / R	On 03/06/2015	Any day expiry			12.29940	12.29940	12.17840	12.17840		15.87	0.00	0	0.00
\$ / R	On 03/06/2015	Any day expiry	12.30	Call	263.77510	0.26378	219.89410	0.21989	263.775	15.87	0.00	0	10,000.00
\$ / R	On 09/06/2015	Any day expiry			12.31150	12.31150	12.19050	12.19050		15.86	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			12.31760	12.31760	12.19650	12.19650		15.93	474,880,432.80	38,553	1,158,990.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	3.39080	0.00339	4.80210	0.00480	3.391	16.69	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	3.55960	0.00356	5.05270	0.00505	3.560	16.61	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	4.02070	0.00402	5.73880	0.00574	4.021	16.39	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	6.25600	0.00626	9.08970	0.00909	6.256	15.62	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	6.57330	0.00657	9.57360	0.00957	6.573	15.53	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	21.91210	0.02191	32.75240	0.03275	21.912	15.10	0.00	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	870.94020	0.87094	765.31320	0.76531	870.940	15.00	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	853.07400	0.85307	748.26720	0.74827	853.074	14.99	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	35.47400	0.03547	51.76720	0.05177	35.474	14.99	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	765.50430	0.76550	665.24070	0.66524	765.504	14.92	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	722.93100	0.72293	626.80050	0.62680	722.931	14.88	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Put	55.33100	0.05533	80.30050	0.08030	55.331	14.88	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.78	Put	81.64720	0.08165	116.46580	0.11647	81.647	14.99	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Put	86.64620	0.08665	122.84670	0.12285	86.646	15.03	0.00	0	6,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	148.47040	0.14847	199.13400	0.19913	148.470	15.39	0.00	0	34,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	155.88210	0.15588	208.02160	0.20802	155.882	15.43	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.04	Call	441.12280	0.44112	373.63970	0.37364	441.123	15.46	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.13	Call	388.34610	0.38835	327.47560	0.32748	388.346	15.62	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	301.28070	0.30128	255.14820	0.25515	301.281	15.93	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	224.85500	0.22485	190.49760	0.19050	224.855	16.62	0.00	0	30,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	407.25500	0.40725	493.99760	0.49400	407.255	16.62	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	205.71430	0.20571	174.41160	0.17441	205.714	16.83	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	185.35490	0.18535	157.33960	0.15734	185.355	17.07	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	107.46310	0.10746	92.86350	0.09286	107.463	18.39	0.00	0	37,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Put	789.86310	0.78986	896.36350	0.89636	789.863	18.39	0.00	0	501.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	79.22450	0.07922	69.14100	0.06914	79.224	19.27	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Call	76.06520	0.07607	66.47830	0.06648	76.065	19.38	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Put	1,008.46520	1.00847	1,119.97830	1.11998	1,008.465	19.38	0.00	0	201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	57.59290	0.05759	50.71710	0.05072	57.593	20.22	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	54.69680	0.05470	48.17060	0.04817	54.697	20.38	0.00	0	51,500.00
\$ / R	On 26/06/2015	Any day expiry			12.34600	12.34600	12.22470	12.22470		16.04	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	6.91860	0.00692	9.18270	0.00918	6.919	15.99	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	16.53380	0.01653	24.21760	0.02422	16.534	14.94	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	288.32780	0.28833	248.70950	0.24871	288.328	16.40	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	17.08800	0.01709	17.01770	0.01702	17.088	30.47	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.35420	12.35420	12.23290	12.23290		15.97	0.00	0	7,712.00
\$ / R	On 06/07/2015	Any day expiry			12.36660	12.36660	12.24520	12.24520		15.92	0.00	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.13	Call	473.43620	0.47344	411.57760	0.41158	473.436	15.45	0.00	0	5,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 13/07/2015	Any day expiry		12.38100	12.38100	12.25950	12.25950		16.04	0.00	0	1,698.00
\$ / R		On 29/07/2015	Any day expiry		12.41430	12.41430	12.29280	12.29280		16.05	0.00	0	750.00
\$ / R		On 29/07/2015	Any day expiry	10.80	14.86550	0.01487	18.69970	0.01870	14.865	15.36	0.00	0	300.00
\$ / R		On 29/07/2015	Any day expiry	11.15	29.25300	0.02925	40.22900	0.04023	29.253	14.37	0.00	0	250.00
\$ / R		On 29/07/2015	Any day expiry	12.71	309.01140	0.30901	275.22640	0.27523	309.011	17.00	0.00	0	250.00
\$ / R		On 29/07/2015	Any day expiry	16.15	39.82350	0.03982	36.52230	0.03652	39.823	29.84	0.00	0	300.00
\$ / R		On 27/08/2015	Any day expiry		12.47670	12.47670	12.35450	12.35450		16.33	0.00	0	250.00
\$ / R		On 27/08/2015	Any day expiry	10.80	22.05000	0.02205	26.80260	0.02680	22.050	14.98	0.00	0	300.00
\$ / R		On 27/08/2015	Any day expiry	11.15	43.71350	0.04371	54.62730	0.05463	43.714	14.43	0.00	0	250.00
\$ / R		On 27/08/2015	Any day expiry	12.97	318.85630	0.31886	288.00090	0.28800	318.856	17.69	0.00	0	250.00
\$ / R		On 27/08/2015	Any day expiry	16.50	56.67050	0.05667	49.56590	0.04957	56.671	29.46	0.00	0	300.00
\$ / R		On 31/08/2015	Any day expiry		12.48540	12.48540	12.36300	12.36300		16.28	0.00	0	600.00
\$ / R		On 10/09/2015	Any day expiry		12.50690	12.50690	12.38430	12.38430		16.28	0.00	0	285.00
\$ / R		On 14/09/2015	Foreign Exchange Future		12.51550	12.51550	12.39280	12.39280		16.26	37,408,829.50	2,989	80,602.00
\$ / R		On 14/09/2015	Foreign Exchange Future	10.56	16.87660	0.01688	20.71340	0.02071	16.877	15.21	0.00	0	18,946.00
\$ / R		On 14/09/2015	Foreign Exchange Future	10.60	1,933.75960	1.93376	1,815.19280	1.81519	1,933.760	15.15	0.00	0	13,700.00
\$ / R		On 14/09/2015	Foreign Exchange Future	10.98	37.43660	0.03744	45.52070	0.04552	37.437	14.58	0.00	0	24,142.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.00	1,554.32000	1.55432	1,439.97860	1.43998	1,554.320	14.55	0.00	0	33,750.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.00	38.82000	0.03882	47.17860	0.04718	38.820	14.55	0.00	0	59,545.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.17	1,398.02080	1.39802	1,287.04480	1.28704	1,398.021	14.30	0.00	0	10,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.20	55.33590	0.05534	68.71040	0.06871	55.336	14.25	0.00	0	8,775.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.29	65.94350	0.06594	83.49390	0.08349	65.944	14.21	0.00	0	50,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.50	102.11310	0.10211	126.80570	0.12681	102.113	14.36	0.00	0	35,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.54	110.36780	0.11037	136.56470	0.13656	110.368	14.39	0.00	0	50,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.60	1,039.13340	1.03913	944.95800	0.94496	1,039.133	14.43	0.00	0	500.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.62	128.29570	0.12830	157.61640	0.15762	128.296	14.44	0.00	0	10,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.00	762.39500	0.76240	691.19650	0.69120	762.395	14.91	0.00	0	13,700.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.00	246.89500	0.24689	298.39650	0.29840	246.895	14.91	0.00	0	35,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.08	717.19380	0.71719	649.80440	0.64980	717.194	15.13	0.00	0	12,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.13	690.20380	0.69020	625.15560	0.62516	690.204	15.26	0.00	0	1,237.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.23	639.06400	0.63906	578.58420	0.57858	639.064	15.53	0.00	0	5,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.50	518.83960	0.51884	470.06960	0.47007	518.840	16.26	0.00	0	33,750.00
\$ / R		On 14/09/2015	Foreign Exchange Future	13.06	341.74720	0.34175	310.70720	0.31071	341.747	17.84	0.00	0	18,946.00
\$ / R		On 14/09/2015	Foreign Exchange Future	13.07	339.28520	0.33929	308.49900	0.30850	339.285	17.87	0.00	0	20,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	13.10	332.02730	0.33203	301.99360	0.30199	332.027	17.96	0.00	0	20,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	13.40	268.96780	0.26897	245.40760	0.24541	268.968	18.81	0.00	0	8,775.00
\$ / R		On 14/09/2015	Foreign Exchange Future	14.00	181.62330	0.18162	166.61380	0.16661	181.623	20.48	0.00	0	112,500.00
\$ / R		On 14/09/2015	Foreign Exchange Future	14.30	151.35920	0.15136	139.36410	0.13936	151.359	21.29	0.00	0	50,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	14.58	129.01970	0.12902	119.21620	0.11922	129.020	22.05	0.00	0	22,320.00
\$ / R		On 28/09/2015	Any day expiry		12.54560	12.54560	12.42260	12.42260		16.36	0.00	0	1,950.00
\$ / R		On 28/09/2015	Any day expiry	10.80	31.35910	0.03136	37.31100	0.03731	31.359	14.86	0.00	0	300.00
\$ / R		On 28/09/2015	Any day expiry	11.15	57.06400	0.05706	67.20880	0.06721	57.064	14.34	0.00	0	250.00
\$ / R		On 28/09/2015	Any day expiry	11.40	89.46360	0.08946	111.70430	0.11170	89.464	14.20	0.00	0	1,000.00
\$ / R		On 28/09/2015	Any day expiry	13.27	327.45420	0.32745	299.35830	0.29936	327.454	18.37	0.00	0	250.00
\$ / R		On 28/09/2015	Any day expiry	14.00	208.09450	0.20809	191.19140	0.19119	208.095	20.37	0.00	0	1,000.00
\$ / R		On 28/09/2015	Any day expiry	16.80	74.80140	0.07480	64.46990	0.06447	74.801	28.85	0.00	0	300.00
\$ / R		On 30/09/2015	Any day expiry		12.54990	12.54990	12.42680	12.42680		16.37	0.00	0	0.00
\$ / R		On 28/10/2015	Any day expiry		12.61030	12.61030	12.48670	12.48670		16.43	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	40.24540	0.04025	47.14470	0.04714	40.245	14.80	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	69.02160	0.06902	80.60620	0.08061	69.022	14.30	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	337.30470	0.33730	311.32350	0.31132	337.305	19.03	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	98.98620	0.09899	87.49240	0.08749	98.986	28.57	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.67230	12.67230	12.54800	12.54800		16.47	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	46.77250	0.04677	53.73760	0.05374	46.773	14.65	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	78.18520	0.07819	89.90270	0.08990	78.185	14.23	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	342.25230	0.34225	319.08260	0.31908	342.252	19.55	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	97.29980	0.09730	88.92860	0.08893	97.300	27.98	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.70110	12.70110	12.57650	12.57650		16.54	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.70770	12.70770	12.58300	12.58300		16.54	28,147,555.50	2,215	71,617.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,820.51620	1.82052	1,704.77240	1.70477	1,820.516	14.42	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	62.81620	0.06282	71.77240	0.07177	62.816	14.42	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,775.21290	1.77521	1,660.15140	1.66015	1,775.213	14.36	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,597.09430	1.59709	1,485.16730	1.48517	1,597.094	14.15	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,424.63510	1.42464	1,319.76920	1.31977	1,424.635	13.94	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	163.75220	0.16375	193.90320	0.19390	163.752	14.10	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	203.75410	0.20375	239.27970	0.23928	203.754	14.29	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	219.41940	0.21942	256.92440	0.25692	219.419	14.36	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	252.95390	0.25295	294.49080	0.29449	252.954	14.49	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.95	Call	1,028.53280	1.02853	947.42490	0.94742	1,028.533	14.56	0.00	0	2,114.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	289.45400	0.28945	337.63700	0.33764	289.454	14.62	0.00	0	96,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	912.97780	0.91298	845.22310	0.84522	912.978	14.98	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	571.47940	0.57148	531.00330	0.53100	571.479	17.30	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	541.89670	0.54190	504.00530	0.50401	541.897	17.55	0.00	0	11,629.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	514.24370	0.51424	478.78910	0.47879	514.244	17.80	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	454.90010	0.45490	424.42870	0.42443	454.900	18.40	0.00	0	39,422.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	441.45140	0.44145	412.13850	0.41214	441.451	18.55	0.00	0	12,450.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	293.66670	0.29367	276.27160	0.27627	293.667	20.63	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	240.95130	0.24095	227.96400	0.22796	240.951	21.70	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	228.88890	0.22889	216.89970	0.21690	228.889	22.00	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	226.24030	0.22624	214.46970	0.21447	226.240	22.07	0.00	0	68,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	194.72740	0.19473	193.19060	0.19319	194.727	24.90	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.72980	12.72980	12.60490	12.60490		16.49	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	51.89730	0.05190	58.87080	0.05887	51.897	14.49	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	85.35880	0.08536	97.01900	0.09702	85.359	14.13	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	341.86520	0.34187	321.61370	0.32161	341.865	20.03	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	97.80270	0.09780	93.62580	0.09363	97.803	27.61	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.84790	12.84790	12.72220	12.72220		16.71	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	173.89620	0.17390	203.37840	0.20338	173.896	13.76	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	284.76380	0.28476	282.49390	0.28249	284.764	22.39	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.91110	12.91110	12.78540	12.78540		16.76	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.91790	12.91790	12.79220	12.79220		16.75	9,442,984.90	731	3,972.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	87.96770	0.08797	99.02000	0.09902	87.968	13.79	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	237.19860	0.23720	275.44650	0.27545	237.199	13.92	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	247.56010	0.24756	286.96930	0.28697	247.560	13.98	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	291.60050	0.29160	335.69410	0.33569	291.600	14.22	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	429.60430	0.42960	409.55370	0.40955	429.604	20.52	0.00	0	1,204.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	317.16560		0.31717		315.25010	0.31525	317.166	23.35	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	306.69570		0.30670		307.17220	0.30717	306.696	26.17	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	66.95940		0.06696		65.29470	0.06529	66.959	27.11	0.00	0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			13.10770		13.10770		12.98240	12.98240		17.16	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.11620		13.11620		12.99080	12.99080		17.16	10,492,960.00	800	1,300.00
\$ / R	On 15/09/2016	Any day expiry			13.31480		13.31480		13.18970	13.18970		17.18	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.32320		13.32320		13.19820	13.19820		17.55	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.50500		13.50500		13.38020	13.38020		17.82	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.51550		13.51550		13.39070	13.39070		17.82	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.31760		12.31760		12.19650	12.19650		15.93	209,399.20	17	612.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.51550		12.51550		12.39280	12.39280		16.26	25,031.00	2	108.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.70770		12.70770		12.58300	12.58300		16.54	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.91790		12.91790		12.79220	12.79220		16.75	0.00	0	27.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.51660		18.51660		18.20130	18.20130		14.95	134,282,383.20	7,252	27,856.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	34.03830		0.03404		55.69530	0.05570	34.038	15.74	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	70.04260		0.07004		46.56410	0.04656	70.043	17.23	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.80260		18.80260		18.48310	18.48310		14.97	8,649,196.00	460	950.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.08370		19.08370		18.75990	18.75990		15.21	0.00	0	19.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	351.49150		0.35149		446.56230	0.44656	351.492	13.92	0.00	0	830.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.39600		19.39600		19.06980	19.06980		15.29	387,920.00	20	20.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10283		0.10283		0.10207	0.10207		14.00	0.00	0	14,018.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10463		0.10463		0.10387	0.10387		14.71	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10643		0.10643		0.10566	0.10566		14.95	0.00	0	0.00
€ / R	On 30/04/2015	Any day expiry			13.17930		13.17930		13.06420	13.06420		13.17	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			13.19520		13.19520		13.08030	13.08030		13.61	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	25.93970		0.02594		22.42860	0.02243	25.940	18.10	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.22120		13.22120		13.10610	13.10610		13.76	40,853,508.00	3,090	154,258.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	17.68030		0.01768		26.75810	0.02676	17.680	13.39	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	64.22040		0.06422		92.82590	0.09283	64.220	13.17	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	383.35890		0.38336		466.14960	0.46615	383.359	14.36	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	109.31860		0.10932		92.94680	0.09295	109.319	15.52	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	56.89750		0.05690		49.70900	0.04971	56.898	16.99	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	11.86650		0.01187		11.00450	0.01100	11.867	20.88	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.45350		13.45350		13.33710	13.33710		14.40	403,605.00	30	11,203.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	150.78690		0.15079		179.43680	0.17944	150.787	12.95	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	214.69360		0.21469		257.37990	0.25738	214.694	13.19	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	13.03	Call	691.65680		0.69166		0.00000	0.00000	691.657	13.47	1,064,459.82	1,539	1,539.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	164.24390		0.16424		148.84440	0.14884	164.244	18.13	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.68500		13.68500		13.56700	13.56700		14.89	0.00	0	10,175.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	300.04210		0.30004		349.65710	0.34966	300.042	13.18	0.00	0	6,291.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	788.09920		0.78810		863.17640	0.86318	788.099	15.37	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	174.82360		0.17482		172.60220	0.17260	174.824	21.28	0.00	0	6,291.00
€ / R	On 14/03/2016	Foreign Exchange Future			13.94680		13.94680		13.82740	13.82740		15.18	0.00	0	1,100.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.47410		14.47410		14.35380	14.35380		15.78	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR03/R157	On 09/03/2016	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/05/2015	Index Future	545.21800		545.21800		548.87200	548.87200			0.00	0	0.00
AL37	On 07/05/2015	Index Future	453.89900		453.89900		455.04900	455.04900			0.00	0	122.00
AL37	On 06/08/2015	Index Future	461.01200		461.01200		462.18400	462.18400			0.00	0	0.00
AL7T	On 07/05/2015	Index Future	537.79500		537.79500		540.23800	540.23800			0.00	0	3.00
AL7T	On 06/08/2015	Index Future	546.22300		546.22300		548.70900	548.70900			0.00	0	0.00
ALBI	On 07/05/2015	Index Future	490.85500		490.85500		493.07300	493.07300			4,908,550.00	1	574.00
ALBI	On 06/08/2015	Index Future	498.54800		498.54800		500.80400	500.80400			0.00	0	10.00
ALBI	On 05/11/2015	Index Future	506.81900		506.81900		509.11600	509.11600			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.53940		9.53940		9.41610	9.41610		13.83	9,777,885.00	1,025	15,072.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	3.60740	0.00361	5.15290	0.00515	3.607	16.27	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	7.56870	0.00757	13.89300	0.01389	7.569	14.74	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	30.85730	0.03086	53.57250	0.05357	30.857	13.78	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	445.33470	0.44533	358.31870	0.35832	445.335	13.68	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	216.32320	0.21632	167.44730	0.16745	216.323	13.81	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	151.56750	0.15157	117.55270	0.11755	151.568	14.12	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.64330		9.51970	9.51970		14.18	0.00	0	1,290.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.74890		9.62470	9.62470		14.29	0.00	0	30.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.86890		9.74530	9.74530		14.15	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future	10.04710		10.04710		9.93290	9.93290		13.23	0.00	0	4,071.00
CAD/ R	On 14/09/2015	Foreign Exchange Future	10.19550		10.19550		10.07950	10.07950		13.60	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future	12.77950		12.77950		12.80370	12.80370		14.50	0.00	0	7,458.00
CHF / R	On 14/09/2015	Foreign Exchange Future	13.04230		13.04230		13.06690	13.06690		15.48	0.00	0	1,572.00
CNH / R	On 12/06/2015	Foreign Exchange Future	1.97990		1.97990		1.95830	1.95830		14.77	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future	1.99600		1.99600		1.97380	1.97380		15.36	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future	1.77380		1.77380		1.75970	1.75970		13.22	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future	1.80810		1.80810		1.79350	1.79350		14.12	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 07/05/2015	Bond Future	124.65319		124.65319		124.73944	124.73944			0.00	0	0.00
EL28	On 06/08/2015	Bond Future	126.63809		126.63809		126.72783	126.72783			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/05/2015	Bond Future	9.57892		83.36110		9.51248	83.85429			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future	9.66811		84.68146		9.59933	85.18400			0.00	0	0.00
ES33	On 05/11/2015	Bond Future	9.74920		82.28404		9.67805	82.79644			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	487.26500		487.26500		489.37200	489.37200			0.00	0	497.00
GOVI	On 06/08/2015	GOVI	494.90200		494.90200		497.04500	497.04500			0.00	0	29.00
GOVI	On 05/11/2015	GOVI	503.11200		503.11200		505.29500	505.29500			0.00	0	0.00
I2025	On 07/05/2015	Bond Future	120.48957		120.48957		120.47241	120.47241			0.00	0	16.00
I2025	On 06/08/2015	Bond Future	121.24314		121.24314		121.22767	121.22767			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/05/2015	Bond Future	131.19586		131.19586		131.05566	131.05566			1,311,958.60	10	3,303.00
I2038	On 06/08/2015	Bond Future	131.97428		131.97428		131.83390	131.83390			0.00	0	33.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/05/2015	Bond Future	130.84707		130.84707		130.64880	130.64880			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future	132.93079		132.93079		132.73144	132.73144			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 07/05/2015	Bond Future	141.42176		141.42176		141.17458	141.17458			4,242,652.80	30	3,272.00
I2050	On 06/08/2015	Bond Future	142.21497		142.21497		141.96658	141.96658			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	229.85600		229.85600		229.70500	229.70500			0.00	0	996.00
IGOV	On 06/08/2015	Index Future	233.47700		233.47700		233.32500	233.32500			0.00	0	98.00
IGOV	On 05/11/2015	Index Future	237.36900		237.36900		237.21600	237.21600			0.00	0	0.00
ILBI	On 07/05/2015	Index Future	622.13400		622.13400		621.98100	621.98100			0.00	0	0.00
ILBI	On 06/08/2015	Index Future	632.18600		632.18600		632.03300	632.03300			0.00	0	159.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future	6.14000		93.86000		6.14000	93.86000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.21000		93.79000		6.23000	93.77000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.24000		93.76000		6.27000	93.73000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.35000		93.65000		6.39000	93.61000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future			6.40000		93.60000		6.43000	93.57000			0.00	0	0.00
JIBAR FUTURE	On 21/10/2015	Jibar Tradeable Future			6.53000		93.47000		6.57000	93.43000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			6.69000		93.31000		6.73000	93.27000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.89000		93.11000		6.95000	93.05000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			7.10000		92.90000		7.16000	92.84000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.27000		92.73000		7.33000	92.67000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.41000		92.59000		7.47000	92.53000			0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.53000		92.47000		7.60000	92.40000			0.00	0	0.00
KES / R	On 12/06/2015	Foreign Exchange Future			0.13020		0.13020		0.12880	0.12880			0.00	0	10.00
KES / R	On 14/09/2015	Foreign Exchange Future			0.12970		0.12970		0.12830	0.12830			0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12940		0.12940		0.12800	0.12800			0.00	0	1,870.00
NGN / R	On 12/06/2015	Foreign Exchange Future			0.06050		0.06050		0.06010	0.06010			0.00	0	50,100.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.05820		0.05820		0.05800	0.05800			0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05660		0.05660		0.05640	0.05640			0.00	0	112,380.00
NZ\$ / R	On 12/06/2015	Foreign Exchange Future			9.39750		9.39750		9.34400	9.34400		10.68	0.00	0	0.00
NZ\$ / R	On 14/09/2015	Foreign Exchange Future			9.46430		9.46430		9.41090	9.41090		12.18	0.00	0	500.00
NZ\$ / R	On 11/12/2015	Foreign Exchange Future			9.53370		9.53370		9.48010	9.48010		13.10	0.00	0	0.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.07340		1.07340		1.07460	1.07460			0.00	0	210.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.07490		1.07490		1.07620	1.07620			0.00	0	50.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.07690		1.07690		1.07820	1.07820			0.00	0	0.00
R186	On 07/05/2015	Bond Future			8.03030		122.50398		7.96273	123.07216		8.83	58,556,902.44	478	37,134.00
R186	On 07/05/2015	Bond Future	7.40	Put	5,452.36000		5.45236		4,888.74000	4.88874	5,452.360	8.62	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.45	Put	5,011.72000		5.01172		4,451.38000	4.45138	5,011.720	8.64	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.50	Put	4,575.90000		4.57590		4,020.68000	4.02068	4,575.900	8.66	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.80	Put	2,176.00000		2.17600		1,730.00000	1.73000	2,176.000	8.76	0.00	0	300.00
R186	On 07/05/2015	Bond Future	8.00	Put	1,008.75000		1.00875		726.73000	0.72673	1,008.750	8.83	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	8.05	Put	797.38000		0.79738		558.28000	0.55828	797.380	8.86	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	8.10	Put	618.46000		0.61846		420.34000	0.42034	618.460	8.89	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future			8.09129		119.14750		8.02092	119.72689			0.00	0	2,110.00
R186	On 06/08/2015	Bond Future	7.75	Call	1,152.81000		1.15281		1,264.57000	1.26457	1,152.810	8.88	0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	8.90	Put	411.51000		0.41151		294.76000	0.29476	411.510	9.39	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			8.13965		121.10436		8.06641	121.69552		8.71	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	890.31000		0.89031		684.80000	0.68480	890.310	9.17	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.17821		117.91842		8.10201	118.52166		8.78	0.00	0	5,512.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/05/2015	Bond Future			291.67094		291.67094		291.88911	291.88911			0.00	0	1,046.00
R197	On 06/08/2015	Bond Future			290.26700		290.26700		290.49341	290.49341			0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 07/05/2015	Bond Future			241.74452		241.74452		241.92259	241.92259			0.00	0	53,342.00
R202	On 06/08/2015	Bond Future			242.38115		242.38115		242.56640	242.56640			0.00	0	120.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/05/2015	Bond Future			7.81543		101.14275		7.74782	101.53235		6.99	0.00	0	14,264.00
R2023	On 06/08/2015	Bond Future			7.87887		102.74479		7.80789	103.14231		6.81	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	78.53000		0.07853		46.51000	0.04651	78.530	7.19	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/05/2015	Bond Future			7.11099		103.70312		7.06442	103.80367		2.45	0.00	0	7,691.00
R203	On 07/05/2015	Bond Future	7.84	Put	0.27000		0.00027		0.05000	0.00005	0.270	2.55	0.00	0	5,000.00
R203	On 06/08/2015	Bond Future			7.20635		105.34570		7.15268	105.44971		2.27	0.00	0	252.00
R203	On 06/08/2015	Bond Future	7.84	Put	131.53000		0.13153		84.47000	0.08447	131.530	2.37	0.00	0	5,000.00
R203	On 05/11/2015	Bond Future			7.27567		102.90879		7.21308	103.01648		1.98	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			8.45064		98.45579		8.37319	99.08720			78,764,632.00	800	7,020.00
R2030	On 06/08/2015	Bond Future			8.51634		96.00702		8.43614	96.65020			76,805,616.00	800	400.00
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			8.54995		98.27667		8.47736	98.90977			0.00	0	126.00
R2032	On 06/08/2015	Bond Future			8.61207		99.83330		8.53704	100.47823			0.00	0	0.00
R2032	On 05/11/2015	Bond Future			8.66447		97.31690		8.58697	97.97432			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			8.64998		100.89100		8.58244	101.54375			0.00	0	32,001.00
R2037	On 06/08/2015	Bond Future			8.71180		98.23025		8.64206	98.89524			0.00	0	1,954.00
R2037	On 05/11/2015	Bond Future			8.76025		99.84418		8.68839	100.52197			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			7.35505		105.12108		7.29840	105.30033		3.45	0.00	0	12,510.00
R204	On 06/08/2015	Bond Future			7.44294		102.75040		7.38075	102.93436		3.44	0.00	0	321.00
R204	On 06/08/2015	Bond Future	8.41	Put	70.20000		0.07020		45.58000	0.04558	70.200	3.63	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.50666		104.43781		7.43812	104.62682		3.27	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			8.71453		102.79016		8.65189	103.45284			0.00	0	9,526.00
R2044	On 06/08/2015	Bond Future			8.77357		100.03430		8.70896	100.70929			0.00	0	650.00
R2044	On 05/11/2015	Bond Future			8.81999		101.67785		8.75348	102.36590			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			8.68860		102.37676		8.62571	103.06430			0.00	0	34,224.00
R2048	On 06/08/2015	Bond Future			8.74219		103.99834		8.67740	104.69855			0.00	0	1,995.00
R2048	On 05/11/2015	Bond Future			8.78923		101.27515		8.72253	101.98889			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 07/05/2015	Bond Future			7.50880		101.32292		7.44692	101.56222		4.52	1,519,843.80	15	40,822.00
R207	On 07/05/2015	Bond Future	7.73	Call	943.36000		0.94336	1,145.49000	1.14549		943.360	4.59	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.58997		99.28538	7.52337	99.53029			4.52	0.00	0	121.00
R207	On 06/08/2015	Bond Future	7.46	Call	744.48000		0.74448	815.26000	0.81526		744.480	4.51	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.64563		100.91619	7.57392	101.16704			4.32	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	935.46000		0.93546	989.30000	0.98930		935.460	4.31	0.00	0	53.00
R207	On 04/02/2016	Bond Future			7.68581		99.03500	7.60839	99.29164			4.21	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	880.49000		0.88049	908.25000	0.90825		880.490	4.16	0.00	0	43.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.61132		96.73797	7.54384	97.04625			5.68	3,385,828.95	35	56,539.00
R208	On 06/08/2015	Bond Future			7.67983		98.27024	7.60825	98.58514			5.52	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	62.10000		0.06210	36.49000	0.03649		62.100	5.84	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.73203		96.48370	7.65604	96.80559			5.47	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	495.85000		0.49585	386.51000	0.38651		495.850	5.70	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			8.59380		78.13716	8.52596	78.67910			14.03	133,848,955.08	1,713	24,730.00
R209	On 07/05/2015	Bond Future	8.30	Put	2,552.75000		2.55275	2,104.25000	2.10425		2,552.750	13.92	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.64863		79.37479	8.57876	79.92673			13.77	63,499,832.00	800	400.00
R209	On 06/08/2015	Bond Future	9.90	Put	156.44000		0.15644	105.57000	0.10557		156.440	14.44	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.69475		77.52986	8.62283	78.09245			14.06	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 07/05/2015	Bond Future			178.06237		178.06237	178.19465	178.19465				0.00	0	833.00
R210	On 06/08/2015	Bond Future			180.89781		180.89781	181.03498	181.03498				0.00	0	18.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R211	On 07/05/2015	Bond Future			132.20239		132.20239	131.62825	131.62825				0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			132.69021		132.69021	132.10906	132.10906				0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R212	On 07/05/2015	Bond Future			139.20169		139.20169	139.30676	139.30676				0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			139.64309		139.64309	139.75215	139.75215				0.00	0	7.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 07/05/2015	Bond Future	8.48951		88.54206		8.42182	89.07360		12.00	2,656,261.80	30	16,799.00
R213	On 06/08/2015	Bond Future	8.54860		89.94453		8.47866	90.48605		11.75	0.00	0	3,513.00
R213	On 05/11/2015	Bond Future	8.60032		87.87668		8.52809	88.42881		11.97	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	8.63340		79.35307		8.57047	79.88637		14.80	24,758,157.84	312	15,146.00
R214	On 06/08/2015	Bond Future	8.68567		80.60991		8.62088	81.15314		14.54	80,609,910.00	1,000	7,342.00
R214	On 05/11/2015	Bond Future	8.73141		78.64206		8.66477	79.19569		14.88	0.00	0	0.00
R214	On 04/02/2016	Bond Future	8.77221		80.01461		8.70369	80.57897		14.53	0.00	0	4,320.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future	21,475.86000	21,475.86000		21,259.14000	21,259.14000				0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.47530	4.47530		4.48430	4.48430			14.42	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.42720	4.42720		4.44290	4.44290			13.20	0.00	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.64020	1.64020		1.61960	1.61960				0.00	0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.59310	1.59310		1.57180	1.57180				0.00	0	0.00
Total for Derivatives :											1,429,668,890.43	76,098	4,027,711.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.53116			100.45908			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.65000		104.63717		6.65500	104.56091			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.71034			100.62863			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.81000		102.40682		8.75000	102.50794			0.00	0	200,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.26974			100.18678			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	9.07000		102.23267		9.00000	102.45560			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		107.53200		10.00000	107.42000			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		101.34980			101.26175			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		101.43563			101.34677			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.39500		100.34277		9.33500	100.41633			0.00	0	310,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB014U	On 19/11/2024	Spot Bond	100.00000		11.15571	100.00000	11.04439				0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		104.74579	10.84000	104.62368				0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		8.65424	100.00000	10.29727				0.00	0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.33188		100.24933				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.69500		102.73245	8.64500	102.72864				0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		108.63700	10.00000	108.52400				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.10000		278.00027	2.10000	278.00333				0.00	0	90,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		101.23824		101.16287				0.00	240,000,000	120,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		101.10653		101.02522				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.91092		100.82544				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.93356		100.84589				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		98.44274		98.36583				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		99.96161		99.88303				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		99.87364		99.79367				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.84000		173.68715	1.84000	173.69416				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		164.30153	2.76000	164.29154				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		174.94201	2.17000	174.94260				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		184.51974	1.82000	184.52760				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	8.09125		80.69892	8.04125	80.73344				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	8.09125		80.69892	8.04125	80.73344				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		98.83000		98.83000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.78621		100.70010				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		97.49000		97.49000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN42	On 16/11/2015	Spot Bond	0.00000	96.57000			96.57000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	96.01000			96.01000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	94.62000			94.62000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	93.98000			93.98000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.41319			100.33384			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.30324			100.22270			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	93.60000			93.60000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	92.89000			92.89000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	92.61000			92.61000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	92.32000			92.32000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.63147			100.55183			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.94000	103.98209		6.94500	103.90311			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.25954			100.17289			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	90.98000			90.98000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	90.44000			90.44000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.45000	110.58156		2.46000	110.48166			0.00	0	72,500,000.00
ABN62	On 31/03/2028	Spot Bond	2.25000	163.73158		2.25000	163.73094			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.15000	221.51109		2.15000	221.51233			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000	95.40000			95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000	88.63000			88.63000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.41500	92.13578		9.34500	92.40460			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000	101.16000			101.16000			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
ABN71	On 29/03/2016	Spot Bond	0.00000		69.34000			69.34000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		105.07263			104.52673			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		96.72000			96.72000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		106.35000			106.35000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		109.68013		9.63000	109.56682			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.30000			100.30000			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	9.42500		111.17138		9.35500	111.57514			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.77500		91.30565		8.70500	91.52085			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		101.60000			101.60000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		110.12000			110.12000			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	9.52000		110.47669		9.45000	110.87539			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		90.66000			90.66000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		101.05366			100.96720			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		99.95555			99.86675			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.24500		105.23435		8.19500	105.27197			103,062,500,000.00	12,500,000	1,422,500,000.00
ABS11	On 09/04/2021	Spot Bond	8.78000		103.44268		8.71000	103.67169			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.81000		99.94406		6.81500	99.86947			34,050,000,000,000.00	5,000,000,000	2,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS6	On 01/06/2020	Spot Bond	8.88500	100.56231	8.82000	100.72449					168,815,000,000.00	19,000,000	3,629,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.62000	95.53292	9.55000	95.89646					0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.47000	102.65426	7.46000	102.58112					0.00	0	1,500,000,000.00
ABSI2	On 07/12/2023	Spot Bond	1.91000	281.72412	1.91000	281.73303					0.00	0	30,000,000.00
ABSI3	On 31/01/2017	Spot Bond	1.24000	130.67837	1.54000	130.01838					0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	1.88000	134.67191	1.88000	134.67647					0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00656	100.00000	0.00649					0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	87.54030	100.00000	86.72975					0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.10000	102.39068	11.10500	102.26942					0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	101.85902		101.74870					0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	9.44216	100.00000	9.35099					0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	101.90462		101.79154					0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	102.55151		102.39903					0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	56.27965	100.00000	55.73627					0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	101.81340		101.70585					0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	69.51084	11.00000	69.43139					0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	36.01898	100.00000	35.67121					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	100.93173		100.83716					0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	101.01914		100.91551					0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.89273		100.80220					0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.91908		100.82583					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL081		On 20/09/2015	Spot Bond	0.00000	100.93067			100.83622			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	102.05934			101.96352			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	102.05934			101.96352			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	102.07087			101.97452			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	102.07087			101.97452			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	102.04780			101.95253			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	95.57767			95.52170			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	108.63700		10.00000	108.52400			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.72894			100.64166			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.90330			100.81169			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.92941			100.83507			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.93989			100.84445			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.91883			100.82558			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.87166			100.78332			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.28500	103.72534		9.22000	103.86962			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	99.99987			99.91453			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.61686			100.53332			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	89.72976			89.66958			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	184.81660			184.70854			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	184.83519			184.72655			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.89264			100.80212			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.83814			101.75207			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL137	On 02/09/2016	Spot Bond	0.00000	101.26736			101.17969			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	101.83737			101.75140			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	102.04020			101.94535			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	102.44767			102.35529			0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.63700		10.00000	108.52400			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	101.15745			101.06456			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	101.93584			101.85554			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.89582			100.80497			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	101.81952			101.73568			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.87705			100.78817			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.84010			100.75504			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	101.06295		10.23000	100.95341			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.82099			100.73789			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	116.85096			117.06141			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.47000	104.55976		9.41000	104.65759			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.87382			100.78526			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	117.12451		1.75000	117.13028			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.81042			100.72841			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.84945			100.76144			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.87551			100.78479			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.82336			100.73807			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.95357			100.87297			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.61066			100.51590			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	102.29648			102.21576			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL183		On 20/06/2019	Spot Bond	0.00000	100.81397			100.72965			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.76897			101.68343			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.87030			100.78012			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.85528			100.76863			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.89994			100.80865			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.91364			100.82093			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	101.01853			100.94310			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	101.22831			101.15220			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.91688			100.82385			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.91688			100.82385			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.95879			100.85939			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.85466			100.76611			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.96871			100.87033			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	102.60936			102.51927			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.95879			100.85939			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	97.71957			97.64227			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.93481			100.83992			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.91718			100.82212			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	136.28479			136.22485			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	137.26059			137.20006			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.80247			100.71937			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.79517			100.71281			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	101.31114			101.23399			0.00	0	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
ACL212	On 20/09/2018	Spot Bond		0.00000	100.81501			100.73059			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	97.87772			97.78247			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.84945			100.76144			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.80352			100.72029			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.80247			100.71937			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.88317			100.79363			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	101.15968			101.06617			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	99.95683			99.87095			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	99.95846			99.87526			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond		0.00000	101.43580			101.34141			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond		0.00000	103.05374			102.97338			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	24.93230		100.00000	24.68351				0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	14.14130		100.00000	14.00476				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond		0.00000	101.29914			101.21671			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	101.42936						0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	101.51610						0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.16457			100.08120			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.18074			100.08928			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.20225			100.10005			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.15866			100.07825			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	8.03000	98.83582		7.98000	98.79677			12,848,000,000,000.00	1,600,000,000	400,000,000.00	
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.20318			100.10047			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.23562			100.11666			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.99000	99.69025		8.93000	99.78716				0.00	0	2,890,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR02	On 30/04/2023	Spot Bond	9.52000	111.85016		9.45000	112.15334			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.16000	104.50450		7.15000	104.43319			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.15500	104.39570		9.08500	104.72136			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	11.64217		100.00000	11.53916			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.88000	105.05749		9.81000	105.49496			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.50000	167.54331		2.50000	167.53788			150,000,000,000.00	60,000,000	30,000,000.00
ANG010	On 09/12/2016	Spot Bond	0.00000	101.13032			101.04453			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	101.02526			100.94947			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	90.57072		100.00000	89.68059			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.71119			100.62608			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.76465			100.67302			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	100.78746			100.71137			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	101.60896			101.49409			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.75042			100.67271			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	100.84010			100.75503			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.89137			100.77975			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	101.46908			101.40158			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	93.45000			93.45000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN017	On 09/03/2016	Spot Bond	0.00000	101.21379			101.14646			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	111.67478			113.23089			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.40000	240.78951		2.40000	240.78431			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	112.03136			113.56899			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	113.76832			113.51886			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	99.45849			99.36445			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	108.66465			110.34544			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	88.89057			91.20668			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	101.70325			101.61313			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.41500	213.44843		2.41500	213.44349			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	100.95078			100.87230			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	100.71639			100.63569			0.00	0	0.00
ASN054	On 13/10/2016	Spot Bond	0.00000	100.30523			100.22415			0.00	0	0.00
ASN057	On 16/04/2018	Spot Bond	0.00000	100.25363			100.16898			0.00	0	0.00
ASN058	On 22/04/2020	Spot Bond	0.00000	100.13519		100.00000	1.55287			0.00	8,500,000,000	8,500,000,000.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	35.04738		100.00000	34.73645			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	17.42221		100.00000	17.25399			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	17.52268		100.00000	17.35350			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	17.07053		100.00000	16.90571			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN43U	On 10/03/2017	Spot Bond	100.00000		29.78083	100.00000	29.39807				0.00	0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		41.52034	100.00000	41.11946			340,000,000,000,000.00	3,400,000,000	1,700,000,000.00	
ASN50U	On 16/03/2018	Spot Bond	100.00000		17.15172	100.00000	16.98612				0.00	0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		28.41493	100.00000	28.09967				0.00	0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		39.72753	100.00000	39.28675				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.94005		100.86146				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.73976		100.66316				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.60443		100.52113				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	9.04000		102.90661	8.98000	102.98381				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.85564		100.77512				0.00	120,000,000	60,000,000.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.14481		100.07258				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		101.22293		101.14096				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		101.38153		101.29752				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.35000		104.66402	9.28000	104.86188				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.93000		102.77154	6.93500	102.69361				0.00	0	10,000,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		52.85843	100.00000	52.34250				0.00	0	0.00
BAW21	On 24/03/2022	Spot Bond	9.60000		99.35307	9.53000	99.59728				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		103.02699		102.94260				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.84500		103.04029	8.79500	103.05223				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.91155		101.82504	10.89225	101.71554				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.91219		101.01964	10.88540	100.90757				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.93874		101.01791	10.91289	100.90625				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.83352		100.71526				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond		10.96444	101.00625		10.93880	100.89599			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.85012	100.73347		11.81710	100.67988			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.85238			100.73141			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.85238			100.73141			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.85245			100.73148			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.16155	100.75288		11.14225	100.64184			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.08207	101.08219		11.05971	100.97248			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.91219	101.01964		10.88540	100.90757			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.03653	101.19608		11.02379	101.08384			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.24214	100.89489		10.23344	100.78991			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.81096			100.69595			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.79403			100.65248			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.79403			100.65248			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	99.99797			100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		8.41007	103.18051		8.43729	103.03117			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.62000	99.83959		11.57000	99.80875			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.77182			100.63429			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.54500	98.02307		11.49500	98.00371			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	99.99797			100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.73948			100.63477			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	100.70819		9.28000	100.60671			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.78293			100.67004			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.34000	100.48682		11.28000	100.49791			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.76071			100.65104			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.77923			100.66688			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.77923			100.66688			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.89645			99.89847			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.75182			100.64343			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.79556			100.68275			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	99.99797			100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.79556			100.68275			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.75330			100.64470			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.76957			100.66054			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.79566			100.68285			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.62635			100.53792			0.00	0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000	100.64927			100.55571			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.91155	102.04144		13.89225	101.89908			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.21804	101.36748		15.21071	101.21251			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.09928	101.20597		14.10785	101.00552			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	101.01855			100.87148			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	101.01855			100.87148			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	101.01855			100.87148			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	101.05513			100.90275			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.89001			100.76161			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	31.27946		100.00000	31.04276			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.01832		100.00000	19.82294			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.21893		100.00000	18.04110			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD3U	On 30/06/2035	Spot Bond	100.00000		11.24625		100.00000	11.13648			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.26516		100.00000	11.15639			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		13.59725		100.00000	13.46454			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.78179		100.00000	11.66679			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.13595			100.00815			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.38956			100.31620			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.41222			100.33452			0.00	0	0.00
BCJ07	On 15/04/2016	Spot Bond	0.00000		100.20780			100.13141			0.00	1,020,000,000	510,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.49004		100.00000	8.40806			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.49004		100.00000	8.40806			0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		98.64865		100.00000	99.72678			0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		94.07216		100.00000	93.11224			0.00	0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		90.57072		100.00000	89.68059			0.00	0	0.00
BCP94U	On 23/07/2015	Spot Bond	100.00000		80.93126		100.00000	100.00000			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.81000		181.91662		1.81000	181.92417			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	8.04000		161.09057		7.97000	162.47147			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	8.04000		161.42699		7.97000	162.79667			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.42500		97.83845		8.35500	98.28962			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	7.94000		98.50575		7.88000	98.57461			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.84542			100.71932			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.14444			100.01185			0.00	400,000,000	200,000,000.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.73093			100.60169			0.00	800,000,000	200,000,000.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.15666			100.01714			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.16604			100.02120			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.19194			100.03227			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	33.33531		100.00000	33.00994			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	99.96099			101.75495			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	99.96016			101.78941			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	99.95989			101.80089			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	99.95658			101.93871			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	99.95217			102.12244			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	26.08473		100.00000	25.82731			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	26.08473		100.00000	25.82731			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.92718			100.84230			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.94466			100.85814			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.34500	101.81284		8.29500	101.80882			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.99710			100.90566			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	101.09014			100.98995			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	23.33341		100.00000	23.10812			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	23.33341		100.00000	23.10812			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	102.84286			102.74388			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond		11.03500	104.07586		10.97000	104.18094			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond		0.00000	99.81591			102.04508			0.00	85,000,000	35,000,000.00
BGL04	On 05/02/2025	Spot Bond		10.92500	99.07037		10.86000	99.18763			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BGR01	On 04/02/2016	Spot Bond	0.00000		101.71863			101.63479			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		68.90217		100.00000	68.38077			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		101.18923			101.10869			0.00	100,000,000	50,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.24027			100.15884			0.00	50,000,000	50,000,000.00
BID06	On 30/06/2019	Spot Bond	8.65000		103.57915		8.59000	103.69107			0.00	0	2,200,000,000.00
BIDC44	On 08/05/2015	Spot Bond	0.00000		99.82604			99.75646			0.00	0	0.00
BIDC45	On 15/07/2015	Spot Bond	0.00000		98.63973			98.56997			0.00	0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000		100.23565			100.16240			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		101.17393			101.10161			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		101.35696			101.27306			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		101.16358			101.08982			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		101.22095			101.14351			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		101.32519			101.24109			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		101.75870			101.64671			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		102.47055			102.31583			0.00	0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000		100.86242			100.79055			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		89.13112		100.00000	88.28427			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00023			99.91038			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00033			99.90780			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		96.65499			96.57853			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		96.03507			95.95954			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000		94.55959		100.00000	93.58974			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000		98.53644			98.46234			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC026		On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC027		On 06/05/2015	Spot Bond	0.00000	99.86032			99.79049			0.00	0	0.00
BTC028		On 18/05/2015	Spot Bond	0.00000	99.65091			99.58109			0.00	0	0.00
BTC029		On 21/05/2015	Spot Bond	0.00000	99.59877			99.52900			0.00	0	0.00
BTC030		On 26/05/2015	Spot Bond	0.00000	99.23144			99.16157			0.00	0	0.00
BTC031		On 25/05/2015	Spot Bond	0.00000	99.52972			99.46005			0.00	0	0.00
BTC032		On 28/05/2015	Spot Bond	0.00000	99.47666			99.40688			0.00	0	0.00
BTC034		On 12/06/2015	Spot Bond	0.00000	99.21362			99.14372			0.00	0	0.00
BTC035		On 07/07/2015	Spot Bond	0.00000	98.77354			98.70345			0.00	0	0.00
BTC036		On 12/05/2015	Spot Bond	0.00000	99.30675			99.10868			0.00	0	0.00
BTC037		On 06/07/2015	Spot Bond	0.00000	98.79176			98.72172			0.00	0	0.00
BTC038		On 15/07/2015	Spot Bond	0.00000	98.63413			98.56409			0.00	0	0.00
BTC039		On 21/07/2015	Spot Bond	0.00000	98.52867			98.45860			0.00	0	0.00
BTC040		On 27/07/2015	Spot Bond	0.00000	98.42623		100.00000	79.52070			0.00	46,700,000,000	28,300,000,000.00
BTC041		On 28/07/2015	Spot Bond	100.00000	80.04386		100.00000	79.34783			0.00	0	0.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	38.51736		100.00000	38.14141			0.00	0	0.00
BWZ18B		On 27/03/2018	Spot Bond	0.00000	100.70181			100.61498			0.00	0	0.00
BWZ20A		On 27/03/2020	Spot Bond	0.00000	100.72765			100.63756			0.00	0	0.00
BWZJ17		On 17/03/2017	Spot Bond	0.00000	100.87094			100.78715			0.00	0	0.00
BWZJ18		On 19/11/2018	Spot Bond	0.00000	101.47925			101.39344			0.00	0	0.00
CBL08		On 02/11/2016	Spot Bond	9.54500	106.11934		9.49500	106.08237			0.00	0	0.00
CBL09		On 29/01/2017	Spot Bond	0.00000	104.40811			104.31816			0.00	0	0.00
CBL11		On 06/05/2016	Spot Bond	9.09500	101.13439		9.04500	106.32838		251,022,000,000,000.00	27,600,000,000	4,591,791,200.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL12	On 06/09/2018	Spot Bond	12.54000	98.33469	12.48000	98.36250					0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	96.86630		99.38124					0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.84000	98.94282	12.78000	98.97813					0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	101.51797		101.43319					0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.39500	104.27011	9.34500	104.25651				7,516,000,000,000.00	800,000,000	200,000,000.00	
CBL17	On 23/08/2019	Spot Bond	0.00000	98.53111		98.40566					0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.84000	96.14793	12.78000	96.20377					0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.22366		102.11267					0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	94.74545		94.61108					0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	101.49829		101.41595					0.00	300,000,000	100,000,000.00
CBL22	On 06/05/2020	Spot Bond	10.40000	96.76802	10.33000	96.91676				15,600,000,000,000.00	1,500,000,000	2,000,000,000.00	
CCT01	On 23/06/2023	Spot Bond	9.89000	119.08291	9.82000	119.38141					0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.17000	112.80550	10.10000	113.11749					0.00	0	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.87000	109.33483	9.80000	109.68133					0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	101.56480		101.44055					0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.74500	101.24886	11.69500	101.16625					0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.93030		100.81465					0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	103.99693		103.88632					0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.63720	10.00000	108.52380					0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.58585		100.42794					0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.94173		100.83819					0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.10016		99.99970					0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.16265		100.08383					0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	101.38779		101.29163					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG03	On 30/06/2017	Spot Bond		0.00000	100.68292			100.58636			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.70900			100.60866			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.73927			100.63459			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	102.48597			102.33749			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	102.46048			102.31356			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	102.59520			102.44004			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.89275			100.80223			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	101.39720			101.31936			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	103.23904		10.11000	103.12660			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.44685			100.36268			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	121.18537		2.76000	121.17783			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	121.08929		3.14000	121.07696			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	101.30457		8.25000	101.21559			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		2.58000	124.32968		2.58000	124.32495			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	120.57216		2.40000	120.56990			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	101.24406			101.11710			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.41000	100.40031		8.40000	100.32364			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN219	On 20/10/2016	Spot Bond	0.00000	100.16946			100.08363			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.17194			100.08480			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.46000	100.43732		8.45000	100.36016			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.46000	100.43732		8.45000	100.36016			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.51000	103.57397		8.50000	103.49410			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.91384			100.82113			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	101.00444			100.90235			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.63700		10.00000	108.52400			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.63700		10.00000	108.52400			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	101.48713			101.40551			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	101.39563			101.30842			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.60304		9.35000	101.50049			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.60304		9.35000	101.50049			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	101.51253			101.43072			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	101.17706			101.09340			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	101.60103			101.51971			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	101.60103			101.51971			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	101.60103			101.51971			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.09327			101.00857			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.27000	102.07241		9.21000	102.16727			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.69283			100.60944			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	101.03505			100.92980			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN272		On 20/06/2017	Spot Bond	0.00000	101.15377			101.06853			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	101.14871			101.06401			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	101.20668			101.12171			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	101.34791			101.26521			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	101.54761			101.44905			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	101.36106			101.27708			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	101.58804			101.50398			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	101.96413			101.88210			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.80694			100.72949			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.70452			100.62688			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.81292			100.72871			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	102.01535			101.93186			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	101.67743			101.59255			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	101.01622			100.91845			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.82261			100.72390			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	102.87124			102.78364			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	108.63700		10.00000	108.52400			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.55444			100.45615			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.81371			100.71609			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.61177			100.51304			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.97390			100.87498			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.57867			100.48035			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.71470			100.61703			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN299		On 30/06/2017	Spot Bond	0.00000	100.70326		100.60538			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	140.13823		140.13823			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	102.12655		102.03370			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	140.14139		140.14139			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	139.59813		139.59813			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	139.98089		139.98089			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	137.39240		137.39240			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	138.27896		138.27896			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	101.70832		101.61030			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.69500	98.45964	10.62500	98.69003			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.21500	95.12290	11.14500	95.35753			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.67242		100.57884			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.97126		100.87056			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	101.66972		101.57394			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.08726		100.00000			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	99.95116		99.85364			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	99.95240	8.80500	99.85728			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.85466		100.76611			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	102.01840		101.92859			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	134.83434		134.83434			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.90885		100.81465			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.96918		100.86870			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.93499		100.84009			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	101.29246		101.16049			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN331		On 20/06/2017	Spot Bond	0.00000	82.51083			82.29388			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	101.01927			100.91564			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.67242			100.57884			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	121.56792			121.56792			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	121.76101			121.76101			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.90905			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	101.12165			101.00524			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.67629			100.58216			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	101.28460			101.15344			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	101.06111			100.95313			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.81890			100.73602			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.94007			100.84262			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.90993			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	101.67482			101.59033			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.65699			100.56556			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	99.99979			99.92123			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	101.22374			101.13939			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358		On 30/04/2018	Spot Bond	0.00000	99.95500			99.86512			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	100.08673			100.00000			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	100.77950			100.69877			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	9.87500	105.03203		9.80500	105.34242			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.86684			100.77900			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN364	On 06/08/2023	Spot Bond	0.00000		99.78749			104.46403			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	12.01500		106.53056		11.94500	106.78673			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		99.77876			102.12307			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	12.04500		106.27563		11.97500	106.50881			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		108.20490		10.02000	108.08805			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		99.77876			102.12307			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	99.90621			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		103.35359			103.24414			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.85363			100.76715			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.87156			100.78322			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.87171			100.78337			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.70095			100.60339			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.40000		103.16305		9.33000	103.37681			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.83181			100.71626			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.94319			100.84542			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		100.98198		10.57000	100.86898			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		101.14129		11.00000	101.02364			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.14073			100.01027			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.95879			100.85939			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.02441			100.03813			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.80500		102.53179		11.73500	102.80012			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		101.05017			100.94123			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.87145			100.78311			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		99.99983			99.90622			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN388	On 20/09/2019	Spot Bond	0.00000		100.92964			100.83529			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		100.57082			100.48728			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.80306			100.72181			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.81292			100.72871			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		90.52646			90.52646			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000		100.85987			100.77079			0.00	0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000		101.10512			101.02086			0.00	0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000		100.95674			100.86003			0.00	0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000		100.85171			100.72888			0.00	0	1,000,000,000.00
CLN398	On 14/11/2022	Spot Bond	0.00000		100.24912			100.15816			0.00	0	0.00
CLN399	On 14/11/2022	Spot Bond	0.00000		100.24762			100.15721			0.00	0	0.00
CLN400	On 20/06/2020	Spot Bond	0.00000		100.15472			100.06625			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		41.52286		7.01000	41.49212			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		171.17221			172.47842			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	8.42500		146.97613		8.35500	147.40245			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	8.04000		161.09057		7.97000	162.47147			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	8.04000		161.42699		7.97000	162.79667			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		96.63037			96.57293			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		96.60156			96.54363			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		100.41571			100.32388			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		100.41571			100.32388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.92435			100.83055			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.86533			100.77764			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.87698			100.78809			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.40853			100.31701			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.87030			100.78012			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.08726			100.00000			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.79308			100.71094			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.85060			100.76444			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.84532			100.75971			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.85055			100.76439			0.00	0	0.00
CLNF15	On 20/06/2020	Spot Bond	100.00000	0.94025		100.00000	100.00000			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	101.48444			101.38841			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.30927			100.21411			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.59000	104.09872		8.58000	104.01142			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.74500	104.22487		8.69500	104.26149			0.00	0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	10.04000	116.61895		9.97000	116.90682			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.39000	106.16630		7.39500	106.07860			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.61000	106.21331		9.54000	106.42618			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.65500	107.02948		9.58500	107.34710			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	10.02500	95.68331		9.95500	95.94705			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.77000	96.75165		10.70000	97.11145			0.00	0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	10.77000	94.63486		10.70000	94.98105			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	101.29699			101.21193			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.01475			99.94260			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL01U	On 12/12/2019	Spot Bond	100.00000		10.21225		100.00000	10.11365			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		101.28088			101.19975			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.76132			100.67791			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		101.26484			101.17925			0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000		101.19792			101.12745			0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		101.32274			101.24493			0.00	0	0.00
CPL027	On 23/09/2015	Spot Bond	100.00000		73.70083		100.00000	100.00000			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		10.26748		100.00000	10.16835			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		12.41323		100.00000	12.29338			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.37500		101.55037		11.30500	101.78649			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		14.62580		100.00000	14.48459			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.19134		100.00000	6.13157			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		15.37932		100.00000	15.23083			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.03634			99.96690			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	8.12000		97.83283		8.07000	97.85474			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		101.27852			101.20103			0.00	0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		101.19643			101.12081			0.00	0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		101.08170			101.00584			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		65.34901		100.00000	66.49813			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		101.04989			100.96730			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.42732			100.33798			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		101.64113			101.56204			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLTC10	On 03/02/2016	Spot Bond	0.00000		99.88421			101.63202			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		101.11959			101.00338			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		103.38128			103.23274			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.97439			100.87336			0.00	0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		53.79827			53.61507			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.64163			100.52080			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.60000		105.24908		8.53000	105.48578			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.26000		113.76320		7.25000	113.68556			0.00	0	200,000,000.00
DV22	On 07/02/2020	Spot Bond	8.47500		105.83132		8.41000	105.99235			400,020,000,000.00	47,200,000	1,397,200,000.00
DV23	On 27/02/2023	Spot Bond	9.22500		105.88896		9.15500	106.18006			67,342,500,000.00	7,300,000	1,268,721,700.00
DV24	On 18/02/2024	Spot Bond	9.28500		104.22215		9.21500	104.54091			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.43000		107.01233		9.36000	107.45991			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.65362			100.58035			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.53903			100.46585			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.79965			100.72453			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		101.27305			101.19590			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.86221			100.78808			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.87488			100.79965			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		101.39682			101.32277			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.60846			100.53236			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.18919			100.10904			0.00	4,500,000,000	1,540,000,000.00
E170	On 01/08/2020	Spot Bond	8.02000		126.32880		7.95500	126.53421			802,000,000,000.00	100,000,000	2,111,230,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		94.30446			94.10189			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		2.05000	103.86727		2.06000	103.69079			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond		1.20000	134.67443		1.20000	134.68915			0.00	0	7,550,000,000.00
EL28	On 02/05/2028	Spot Bond		1.95000	124.36274		1.95000	124.36600			0.00	0	40,000,000.00
EL29	On 19/11/2029	Spot Bond		1.93000	113.68072		1.93000	113.68393			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		1.91000	113.88249		1.91000	113.88597			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond		2.00000	105.52507		2.00000	105.52738			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond		2.03000	104.08199		2.04000	103.91178			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond		9.45000	107.10818		9.38000	107.29284			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		9.35000	107.45736		9.28000	107.67463			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.82000	101.19288		9.75000	101.50341			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		10.06500	100.16741		9.99500	100.43411			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond		10.20500	102.45997		10.13500	102.68195			0.00	0	3,999,999,600.00
EPF001	On 19/08/2015	Spot Bond		0.00000	101.42802			101.34743			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond		0.00000	97.48559			97.40528			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond		0.00000	100.96168			100.88123			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond		0.00000	99.83958			101.64432			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond		0.00000	99.84601			101.58116			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond		0.00000	99.85483			101.49719			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond		0.00000	103.12110			103.04307			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond		0.00000	101.14849			101.07671			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond		0.00000	101.25317			101.17485			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC16	On 23/02/2016	Spot Bond	0.00000		101.28525			101.20641			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		91.26488		100.00000	90.38096			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.96000		104.45268		10.96500	104.32878			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		101.74311			101.63932			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		98.96212			98.86638			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		99.23388			99.13513			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.92000		97.27319		9.86000	97.31815			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		97.30421			97.20486			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		98.47073			98.35993			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		101.53229			101.44608			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		101.62768			101.53593			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.63700		10.00000	108.52400			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		101.39350			101.31259			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		101.45056			101.36631			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		101.38208			101.30184			0.00	2,100,000,000	1,050,000,000.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		101.42965			101.34662			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		101.39882			101.32035			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		101.37973			101.30236			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.75000		101.54639		6.75000	101.47301			0.00	0	13,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.95500		103.57322		7.89500	103.64530			48,445,950,000.00	6,090,000	16,081,867,600.00
ES23	On 25/01/2023	Spot Bond	8.53000		110.75077		8.46000	111.06154			0.00	0	51,909,624,000.00
ES26	On 02/04/2026	Spot Bond	8.85500		93.60056		8.78500	93.97502			3,931,620,000,000.00	444,000,000	16,446,081,800.00

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 15/09/2033	Spot Bond		9.56500	83.16791		9.49500	83.60458			98,825,580,000,000.00	10,332,000,000	38,300,069,400.00
ES42	On 25/04/2042	Spot Bond		9.64000	89.17383		9.57500	89.64839			9,640,000,000,000.00	1,000,000,000	91,319,000,000.00
EXX01	On 19/05/2017	Spot Bond		0.00000	101.46084			101.37614			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond		0.00000	101.50709			101.41962			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	101.34438			101.26048			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.22826			100.14494			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.70225			100.61824			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond		0.00000	101.37460			101.28960			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond		0.00000	101.24821			101.17121			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond		0.00000	101.11326			101.03654			0.00	0	0.00
FIFC16	On 12/06/2015	Spot Bond		0.00000	100.88160			100.80963			0.00	0	0.00
FIFC17	On 09/10/2015	Spot Bond		0.00000	100.35186			100.27367			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	10.19339		100.00000	12.59715			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond		100.00000	9.92135		100.00000	12.26044			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond		0.00000	100.90375			100.82106			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond		0.00000	99.77871			99.68391			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond		0.00000	101.00858			100.91604			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond		0.00000	101.07839			100.97929			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond		9.44000	100.12309		9.38000	100.20084			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.92261			100.84877			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.92253			100.84870			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00007			99.91720			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	103.28051			103.19120			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB12	On 02/06/2024	Spot Bond	0.00000		101.30988			101.21919			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		101.33155			101.23932			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.10000		103.57215	10.03000	103.77331			6,060,000,000,000.00	600,000,000	300,000,000.00	
FRB15	On 06/03/2025	Spot Bond	0.00000		101.39780			101.29323			0.00	60,000,000	30,000,000.00
FRBC21	On 21/12/2018	Spot Bond	10.29000		109.28255	10.23000	109.34744				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.60063			100.50043			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	1.88000		134.67191	1.88000	134.67647				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	1.94000		281.13216	1.94000	281.14013				0.00	0	30,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.16500		113.37583	2.17500	113.27663				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.23000		164.09086	2.23000	164.09058				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.04000		224.96693	2.04000	224.97087				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.21000		103.87730	7.21500	103.79549				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.66500		65.55796	7.66500	65.54400				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.42200		41.60174	9.42200	41.59051				0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.66000		40.25716	9.66000	40.24602				0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		101.56874			101.45476			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		101.02979			100.92508			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.89280			100.80228			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.97924			100.87977			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000	7.47000	98.00000				0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000	7.47000	100.00000				0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.95879			100.85939			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC121		On 20/06/2017	Spot Bond	0.00000	100.91405			100.81932			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	101.03715			100.92956			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	100.94319			100.84542			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	101.00244			100.89848			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	101.23325			101.10514			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	101.19712			101.07280			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	22.89542		100.09221	22.67419			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC144	On 20/09/2017	Spot Bond	0.00000	100.85675			100.76798			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	109.89109			109.89109			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	101.14531			101.02860			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	102.17321			102.17321			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.95807			100.86078			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	100.96864			100.87026			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.88537			100.79561			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.89635			100.80346			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	101.17129			101.04968			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.88072			100.78946			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	62.37503		13.22500	62.28688			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.83066			100.74462			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.83171			100.74556			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	101.22971			101.10428			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.86926			100.77919			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.39500	101.85563		3.40500	101.75406			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.90676			100.81279			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.90676			100.81279			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	101.46298			101.36978			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.67242			100.57884			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	98.87955			98.78731			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.85466			100.76611			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.83484			100.74835			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC178	On 06/08/2023	Spot Bond	0.00000		102.12556			102.01828			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.97646			100.87521			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		101.64452			101.55754			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		102.10347			101.99731			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	99.89954			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		101.11959			101.00338			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.88801			100.79600			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		101.13908			101.02303			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.82545			100.73994			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		100.89635			100.80346			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000		100.89635			100.80346			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000		100.86308			100.78422			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000		100.54620			100.46317			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000		100.57574			100.48815			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000		100.64695			100.57014			0.00	0	300,000,000.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.63700		10.00000	108.52400			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000		100.40157			100.32200			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000		100.94631			100.84821			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000		100.38270			100.30279			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000		100.62861			100.55177			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000		100.36141			100.28169			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000		100.36238			100.28244			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000		100.24302			100.15431			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC201	On 17/04/2016	Spot Bond	0.00000		100.22087			100.14026			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000		100.24302			100.15431			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.21999			100.13969			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		101.84799			101.75991			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		101.98893		8.75000	101.88979			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.87968			100.78852			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		10.38907		100.00000	10.28876			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.52397		100.00000	9.43202			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		95.61782			95.49095			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		11.12646		100.00000	11.01903			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		98.68888			98.59486			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		23.36881		100.00000	25.12343			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		101.72718			101.64175			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		9.83254		100.00000	9.73761			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		19.02155		100.00000	18.83174			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		101.72715			101.64172			0.00	0	300,000,000.00
FRC216	On 07/11/2017	Spot Bond	100.00000		18.98803		100.00000	18.79856			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		101.72288			101.63767			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		101.63548			101.55482			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		101.84692			101.76141			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		101.73331			101.65337			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.69000		128.16339		2.69000	128.15637			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		101.58226			101.50265			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		101.56122			101.48272			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC224	On 10/11/2016	Spot Bond		0.00000	101.56122			101.48272			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond		0.00000	101.49376			101.40557			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond		0.00000	100.76191			100.68687			0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond		0.00000	100.99031			100.91088			0.00	0	0.00
FRC228	On 16/09/2016	Spot Bond		0.00000	100.86939			100.78979			0.00	0	0.00
FRC229	On 30/03/2017	Spot Bond		0.00000	100.74607			100.64405			0.00	0	0.00
FRC230	On 20/06/2020	Spot Bond		0.00000	100.50730			100.40995			0.00	0	0.00
FRC231	On 25/06/2018	Spot Bond		0.00000	100.41594			100.33213			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.96119			100.86357			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.95596			100.85889			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	101.14178			101.04985			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	99.99989			99.91488			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.22000	124.09912		3.22000	124.08518			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.97281			100.87399			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.98229			100.88248			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.27000	123.72336		3.27000	123.70879			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.25000	123.87352		3.25000	123.85919			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		2.56000	127.76686		2.86000	127.10766			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		2.63000	136.68413		2.93000	136.10846			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	99.99983			99.90388			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.85053			100.76438			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.96653			100.86836			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	101.12225			101.00794			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	101.08230			100.97213			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.92029			100.82491			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.91926			100.82398			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.83389			100.75777			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	11.26301	100.00000		11.15427			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	37.71772	100.00000		37.35355			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond		100.00000	86.41291	100.00000		85.62012			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond		100.00000	21.26799	100.00000		21.06265			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond		100.00000	9.44216	100.00000		9.35099			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond		100.00000	11.10658	100.00000		10.99817			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.89558			100.77049			0.00	0	29,261,500.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	101.13097			101.05300			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	102.29049			102.21162			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00533			99.92465			0.00	0	1,200,000,000.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	98.46173			98.37702			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond		0.00000	99.32054			99.23621			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond		0.00000	101.59384			101.50747			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		1.84800	110.97381		1.85800	110.65955			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.15000	117.15013		2.16000	116.94335			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.13916			100.00945			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	100.14086		10.38000	100.02816			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	100.14086		10.38000	100.02816			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond		0.00000	108.68000			108.68000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond		0.00000	102.22227			102.11912			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS108	On 31/01/2038	Spot Bond	2.29000		114.28937		2.30000	114.08685			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.35000		215.39234		2.35000	215.38887			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.26000		114.89529		2.27000	114.69187			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.38000		214.49247		2.38000	214.48831			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		99.97338			102.25567			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.25000		112.53425		2.26000	112.43483			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.35000		113.08895		2.36000	112.88825			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.58936			100.51731			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		49.63000			48.71800			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		101.48163			101.41194			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.45500		111.02439		2.46500	110.82679			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.50000		210.93878		2.50000	210.93193			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.55000		209.47943		2.55000	209.47150			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.18000		99.12732		2.19000	99.04043			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.58000		208.60979		2.58000	208.60121			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	2.73000		105.82830		2.74000	105.63860			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000		101.41068			101.33644			0.00	0	0.00
FRS126	On 31/03/2028	Spot Bond	2.86000		153.19572		2.86000	153.18505			0.00	0	0.00
FRS127	On 31/01/2038	Spot Bond	3.18000		97.94530		3.19000	97.76772			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.06000		278.77928		2.06000	278.78356			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	1.95000		280.93518		1.95000	280.94285			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.67000		267.17985		2.67000	267.16625			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.35000		130.85065		2.35000	130.84835			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		99.99985			99.92021			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS51	On 31/01/2022	Spot Bond		1.88000	130.55409		1.88000	130.55851			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.17705			100.08743			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.45749			100.37112			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	101.80140			101.71813			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.13000	115.19885		2.14000	114.96449			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	23.88741		104.97509	23.64660			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	27.85545		101.07593	27.58393			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	20.59041		100.44759	20.39081			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	26.26652		100.76967	26.01118			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		1.87000	122.56310		1.87000	122.56751			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		2.11000	113.92414		2.12000	113.82509			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	98.80504			98.80066			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.14000	113.62469		2.15000	113.52556			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	101.43579			101.34135			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.15000	350.99726		2.15000	350.99919			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	101.65298			101.57126			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	101.30531			101.21973			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		7.54000	101.53563		7.53000	101.46703			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		8.17500	101.69120		8.14500	101.66702			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.41000	105.77445		8.35000	105.83963			0.00	0	2,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX19	On 15/11/2019	Spot Bond	8.92500	104.34431		8.86000	104.48364			168,682,500,000.00	18,900,000	778,900,000.00
FRX20	On 01/10/2020	Spot Bond	9.16000	98.91036		9.09000	99.10564			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.82500	90.05974		9.75500	90.31633			786,000,000,000.00	80,000,000	40,000,000.00
FRX24	On 10/12/2024	Spot Bond	9.81000	109.84950		9.74000	110.18192			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	10.16000	96.28350		10.09000	96.63362			812,800,000,000.00	80,000,000	540,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.52000	96.60432		10.44000	97.06558			631,200,000,000.00	60,000,000	3,030,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.62000	93.20989		10.55000	93.60218			0.00	0	60,000,000.00
FRX45	On 14/04/2045	Spot Bond	10.07500	80.78687		10.01000	81.20844			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.76083			100.68395			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.77139			100.69343			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.79777			100.71707			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.83999			100.75493			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.87164			100.78330			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.00862			100.90609			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	101.25271			101.17911			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	101.30743			101.23051			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	101.16659			101.08836			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	101.35674			101.27684			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	101.41151			101.32830			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	101.45715			101.37118			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	101.65787			101.55973			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000	60.56541		100.00000	59.96104			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000	10.16119		100.00000	10.05979			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.70476		100.00000	1.68775			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.28601	100.00000	0.28316				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		9.44216	100.00000	9.35099				0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.58413	100.00000	1.56884				0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.26577	100.00000	0.26321				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		100.40612		100.32247				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.34500		100.67631	9.29500	100.66397				0.00	0	0.00
GH31A1	On 25/02/2018	Spot Bond	0.00000		100.21845		100.13859				0.00	0	0.00
GH31A2	On 25/02/2020	Spot Bond	0.00000		100.22591		100.14332				0.00	0	0.00
GH31A3	On 25/02/2020	Spot Bond	0.00000		100.22889		100.14522				0.00	0	0.00
GH31B	On 25/02/2020	Spot Bond	0.00000		100.24825		100.15752				0.00	0	0.00
GH31C	On 25/02/2020	Spot Bond	0.00000		100.27205		100.17263				0.00	0	0.00
GH31D	On 25/02/2020	Spot Bond	0.00000		100.28691		100.18207				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		101.45578		101.38477				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.03297		100.00000	9.93610			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		17.41019		100.00000	17.24211			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		12.35563		100.00000	12.23633			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.91933			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.91616			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.91222			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.90675			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		102.01596			101.94139			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.26914			100.18640			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		101.68812			101.61147			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		101.00810			100.92547			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		101.40935			101.32214			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.73073			100.64840			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001		100.00000	0.00001			0.00	0	688,300,000.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.61193			100.53710			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		101.13462			101.04878			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		99.86258			99.76642			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		10.51915		100.00000	10.41418			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.25959			100.18260			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.96581			100.88307			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		99.88355			99.80558			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB04	On 01/11/2019	Spot Bond	0.00000		99.88207			99.80314			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond	0.00000		101.45578			101.38477			0.00	0	0.00
HILC20	On 24/06/2015	Spot Bond	0.00000		100.62022			100.54934			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000				0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000				0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.16779			100.08280				0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.34261	92.04652		7.33279	91.98915				0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	100.17533			100.08657				0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.34299	104.41639		8.33320	104.41639				0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	100.18501			100.09141				0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.79335	104.41639		8.78356	104.41639				0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	100.19684			100.09732				0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000	100.23771			100.15094				0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	100.31279			100.21656				0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	101.72730			101.64040				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.63700		10.00000	108.52400			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.22500		102.96986		9.17500	102.95003			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		101.63964			101.54260			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		101.53933			101.44838			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.26500		108.55081		8.20000	108.73815			449,616,000,000.00	54,400,000	1,580,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.81000		283.70816		1.81000	283.72023			0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.81000		290.43687		1.81000	290.44922			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.53500		99.70426		9.46500	100.20505			123,955,000,000.00	13,000,000	2,243,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.57500		99.31211		9.50500	99.81982			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		35.15585		100.00000	34.81643			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		84.73686		100.00000	83.96653			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		38.69235		100.00000	38.31469			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		24.80759		100.00000	24.56004			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		108.63700		10.00000	108.52400			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.50000		120.20886		1.51000	120.11168			18,035,571,300,000.00	12,023,714,200	63,616,823,400.00
I2038	On 31/01/2038	Spot Bond	1.53000		130.89018		1.54000	130.66318			2,198,468,628,000.00	1,436,907,600	01,411,276,900.00
I2046	On 31/03/2046	Spot Bond	1.64000		130.54231		1.65000	130.25769			180,962,848,000.00	110,343,200	06,161,262,500.00
I2050	On 31/12/2050	Spot Bond	1.66000		141.09223		1.67000	140.75199			690,622,748,000.00	416,037,800	55,132,336,553.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.81075			100.73662			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	8.01000		102.37127		8.00000	102.29246			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	8.09500		105.95985		8.04500	105.99912			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.83000		102.09528		7.82000	102.02106			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		99.88419			99.80677			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.40000		130.32089		1.70000	129.66096			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL36	On 31/01/2022	Spot Bond		1.95000	134.09481		1.95000	134.09831			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	101.16626			101.08720			0.00	140,000,000	70,000,000.00
IBL39	On 02/04/2018	Spot Bond		8.21500	102.01835		8.16500	102.05819			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.93409			100.86006			0.00	120,000,000	60,000,000.00
IBL42	On 15/06/2017	Spot Bond		0.00000	101.68388			101.60508			0.00	240,000,000	120,000,000.00
IBL43	On 15/11/2015	Spot Bond		0.00000	101.48493			101.40903			0.00	11,400,000,000	5,700,000,000.00
IBL43/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.63700		10.00000	108.52400			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.77000	100.43469		8.71000	100.52205			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		9.14500	94.91378		9.08000	95.05467			80,476,000,000.00	8,800,000	2,348,800,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.82957			100.75276			0.00	200,000,000	200,000,000.00
IBL49	On 02/04/2018	Spot Bond		8.88500	96.58988		8.83500	96.62209			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		9.19500	101.72170		9.13000	101.88766			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	99.87439			99.80173			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	98.97403			98.89640			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.90000	100.95979		7.90000	100.87340			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.55000	100.69880		8.49000	100.77282			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	99.95873			99.87660			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	101.42823			101.35339			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.86500	102.79906		7.81500	102.79493			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.51000	103.99431		8.45000	104.09377			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.50500	106.36245		9.43500	106.67841			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.55814			100.47951			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.07085			99.99996			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL63	On 29/07/2017	Spot Bond		0.00000	99.98169			99.90887			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	99.98138			99.90694			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	99.98091			99.90486			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond		0.00000	100.96815			100.88715			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond		2.68000	128.24152		2.68000	128.23464			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00871		100.00000	0.00864			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.08474			100.10557			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.01961			100.03662			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.75000	98.37791		8.68000	98.58342			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	101.27561			101.19612			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	101.31841			101.23616			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond		9.77000	102.72686		9.70000	103.04535			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.19395		5.00000	101.13875			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	100.12152		5.00000	100.06749			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.48548		4.00000	100.44223			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	100.11911		4.00000	100.07577			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	42.04947		100.00000	41.63904			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	41.88384		100.00000	41.47503			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	41.88384		100.00000	41.47503			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	103.79730		9.20000	103.69532			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	101.65666			101.56325			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	8.13446		100.00000	8.05592			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond		0.00000	99.48762			99.38274			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond		100.00000	16.03689		100.00000	15.87686			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN253U	On 04/07/2015	Spot Bond	100.00000		86.41291	100.00000	85.62012				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		13.52087	100.00000	16.73567				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		18.26477	100.00000	18.08250				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.44729	100.00000	1.43625				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		8.92270	100.00000	8.83561				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.11903	100.00000	10.01805				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		9.81763	100.00000	9.72180				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		28.78245	100.00000	28.50152				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		83.52403	100.00000	82.76644				0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		77.33051	100.00000	76.68067				0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		76.35983	100.00000	75.72614				0.00	0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		98.30509	100.00000	96.70027				0.00	0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		98.30508	100.00000	96.74780				0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		94.55959	100.00000	93.58974				0.00	0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		83.90805	100.00000	83.14351				0.00	0	0.00
IN534U	On 20/10/2015	Spot Bond	100.00000		78.19322	100.00000	77.32681			10,000,000,000,000.00	100,000,000	100,000,000.00	
INA519	On 05/05/2015	Spot Bond	6.30000		99.77612	6.30000	99.75894				0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.30000		99.65598	6.30000	99.63884				0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.40000		99.40737	6.40000	99.39004				0.00	0	0.00
INA523	On 03/06/2015	Spot Bond	6.40000		99.26895	6.40000	99.25167				0.00	0	0.00
INA524	On 09/06/2015	Spot Bond	6.40000		99.16538	6.40000	99.14814				0.00	0	0.00
INA529	On 14/07/2015	Spot Bond	6.55000		98.53241	6.55000	98.51499				0.00	0	0.00
INA530	On 21/07/2015	Spot Bond	6.55000		98.41060	6.55000	98.39323				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING114	On 31/12/2015	Spot Bond		0.00000	100.72063			100.61864			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond		10.91155	101.53285		10.89225	101.42367			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond		10.91155	100.88569		10.89225	100.77719			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond		0.00000	100.86375			100.76894			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond		0.00000	100.84761			100.75464			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond		6.50000	100.43789		6.50000	100.36769			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond		0.00000	100.93279			100.83610			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond		0.00000	93.39084			93.40197			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	100.86902			100.78736			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	100.28515			100.20840			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.63700		10.00000	108.52400			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	100.82731			100.73448			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	102.95978			102.87509			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond		0.00000	99.47943			99.41044			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond		0.00000	100.23379			100.16111			0.00	0	0.00
ING297	On 10/09/2015	Spot Bond		0.00000	97.53110			97.45795			0.00	0	0.00
ING298	On 17/09/2015	Spot Bond		0.00000	97.38830			97.31473			0.00	0	0.00
ING301	On 12/10/2015	Spot Bond		100.00000	68.60902		100.00000	68.09701			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	106.85685			106.77959			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	102.13268			102.02083			0.00	20,000,000	10,000,000.00
IP274U	On 14/07/2015	Spot Bond		100.00000	82.57919		100.00000	81.83857			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.63700		10.00000	108.52400			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	100.31536			100.23158			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.31940			100.23454			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF06	On 13/04/2017	Spot Bond		8.52000	100.84935		8.51000	100.77529			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.55995			100.47804			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.57313			100.48926			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.58194			100.49676			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.26544			100.18379			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.27885			100.19308			0.00	0	0.00
IPF12	On 15/04/2018	Spot Bond		0.00000	100.27078			100.18750			0.00	0	0.00
IPFC06	On 15/07/2015	Spot Bond		0.00000	100.23108			100.15998			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.50000	103.51515		9.43000	103.72603			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	101.00792			100.92899			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.78500	102.93337		8.73500	102.94600		7,189,935,662,000.00	818,433,200	1,578,533,300.00	
IPL7	On 05/04/2018	Spot Bond		0.00000	100.44123			100.35815			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.38888			100.30299			0.00	100,000,000	50,000,000.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.68670			100.60026			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.87880			100.78234			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.28000	103.97523		8.28500	103.88130			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond		0.00000	102.33456			102.24532			0.00	180,000,000	90,000,000.00
IV016	On 06/12/2021	Spot Bond		0.00000	101.29422			101.19788			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.23000	126.66166		3.23000	126.64730		1,808,800,000,000.00	560,000,000	280,000,000.00	
IV019	On 31/03/2028	Spot Bond		3.41000	148.80713		3.41000	148.78796			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.61629			100.52241			0.00	140,000,000	70,000,000.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.35397			100.25993			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.20093			100.11147			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV025	On 12/09/2019	Spot Bond	0.00000	101.11456			101.02096			0.00	100,000,000	50,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.75351			100.66015			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.50000	107.55969		3.51000	107.49632			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.50000	106.53971		3.51000	106.47695			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	101.19676			101.09824			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	101.76816			101.67049			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.31000	108.58887		10.25000	108.62902			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	101.88078			101.78593			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.51000	142.81984		3.51000	142.79990			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond	100.00000	97.59358		100.00000	96.56085			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000	95.80052		100.00000	94.80519			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond	6.30000	99.91377		6.30000	99.98274			0.00	0	0.00
IVA518	On 30/04/2015	Spot Bond	6.30000	99.86211		6.30000	99.84490			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond	6.30000	99.74176		6.30000	99.72460			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond	6.40000	99.49408		6.40000	99.47673			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond	6.40000	99.37273		6.40000	99.35541			0.00	0	0.00
IVA523	On 04/06/2015	Spot Bond	6.40000	99.25167		6.40000	99.23440			0.00	0	0.00
IVA524	On 11/06/2015	Spot Bond	6.40000	99.13091		6.40000	99.11368			0.00	0	0.00
IVA528	On 09/07/2015	Spot Bond	6.55000	98.61960		6.55000	98.60215			0.00	0	0.00
IVA529	On 16/07/2015	Spot Bond	6.55000	98.49757		6.55000	98.48017			0.00	0	0.00
IVA530	On 23/07/2015	Spot Bond	100.00000	80.93126		100.00000	100.00000			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.20614			100.13657			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.63700		10.00000	108.52400			0.00	0	0.00

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	100.21815			100.14750			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.42142			100.34213			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	101.30205			101.22546			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	101.42631			101.33864			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	101.18628			101.10442			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.31545			100.23167			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.31748			100.23315			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.32152			100.23612			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.30331			100.22278			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.16671			100.08226			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	99.98043			99.90223			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.85135			100.76747			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	101.44832			101.36873			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	101.16906			101.09397			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	101.15743			101.08311			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.45766			100.37187			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.07460			99.99994			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	99.98264			99.91305			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.79176			100.71389			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.61682			100.53274			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.63248			100.54622			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.63247			100.54621			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		9.11000	103.21109		9.05000	103.31753			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC037	On 16/07/2019	Spot Bond	100.00000		14.64009		100.00000	14.50949			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		10.12881		100.00000	10.02995			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.21358			100.13567			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.17000		103.24287		9.10000	103.47079			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		99.97985			99.90003			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		101.44853			101.36912			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.84550			100.76828			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		104.00756			103.92493			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.07132			99.99989			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		101.08761			101.01570			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.08000		100.20254		7.08500	100.13327			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		99.83201			101.71791			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		101.40948			101.32227			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		101.22614			101.13982			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		99.87551			99.79251			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		101.56965			101.49071			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000		101.69442			101.60774			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000		101.14263			101.06236			0.00	0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000		100.73797			100.64960			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000		99.95122			99.85462			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		99.95935			99.87798			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.09186			100.00495			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		60.41375		100.00000	59.81090			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.62609			100.53835			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KAP001	On 13/06/2017	Spot Bond		0.00000	100.99705			100.91157			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	101.03321			100.94455			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	101.17364			101.08411			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	63.68343		100.00000	63.05497			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	101.33578			101.24031			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	99.85380			102.09388			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.42000	138.75057		8.35000	139.30399			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.71082			100.63173			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.81022			100.72632			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	101.20871			101.13019			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.77181			100.69075			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	100.32676			100.24581			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond		10.14500	102.10935		10.08000	102.22949			0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond		9.71000	101.63719		9.71000	101.53076			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	99.96055			99.88186			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.87500	99.09394		8.82500	99.09974			533,387,500,000.00	60,100,000	3,340,100,000.00
LGL03	On 03/04/2018	Spot Bond		8.94500	97.21083		8.89500	97.24231			0.00	0	720,000,000.00
LGL04	On 14/08/2020	Spot Bond		9.81500	99.18535		9.75000	99.34067			63,797,500,000.00	6,500,000	586,500,000.00
LGL05	On 12/12/2021	Spot Bond		0.00000	101.11438			101.02077			0.00	40,000,000	20,000,000.00
LHL01	On 13/12/2015	Spot Bond		0.00000	101.40134			101.28027			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		8.60000	105.23098		8.60500	105.13056			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	101.52540			101.39338			0.00	0	12,855,281,400.00
LOM01	On 25/11/2019	Spot Bond		0.00000	101.84553			101.72744			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFA1	On 17/11/2025	Spot Bond	0.00000	101.42974			101.34542			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	101.50587			101.41445			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	101.61488			101.51676			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	101.41442			101.33672			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.81700			100.74025			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000	99.77407			99.70455			0.00	0	0.00
MAQ068	On 09/06/2015	Spot Bond	0.00000	99.26879			99.19915			0.00	0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000	98.74628			98.67663			0.00	0	0.00
MAQ070	On 30/07/2015	Spot Bond	100.00000	79.69432		100.00000	79.00433			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	101.01041			100.93710			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	101.01786			100.94403			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.74009			100.63313			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.65254			100.57650			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	101.32600			101.24803			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.63954			100.56304			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	101.13656			101.06151			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	101.45702			101.38259			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.30301			100.22612			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	99.86151			101.43194			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	99.83774			101.42748			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	99.83389			101.45987			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.95161			100.87465			0.00	0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000	100.28415			100.20768			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF045	On 13/04/2018	Spot Bond	0.00000	100.30727			100.22565			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	56.00730		100.00000	55.46655			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	20.47160		100.00000	20.27180			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	19.82729		100.00000	19.63376			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	19.90598		100.00000	19.71168			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	18.47432		100.00000	18.28996			0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000	24.99489		100.00000	24.74547			0.00	0	0.00
MBP34	On 29/04/2018	Spot Bond	100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.77000	101.16236		8.71000	101.26675			40,342,000,000.00	4,600,000	544,600,000.00
MBSA02	On 15/04/2019	Spot Bond	8.79000	100.68807		8.73000	100.79190			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000	102.65616			102.58027			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.42276			100.34119			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	102.38881			102.30245			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	102.49396			102.40371			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	8.03000	101.27664		7.98000	101.25705			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.76000	104.68677		8.70000	104.77624			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.42500	105.95190		9.35500	106.19327			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.76609			100.68867			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.79250			100.71235			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.49500	103.76577		9.43000	103.89585			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.25000	101.42943		7.25500	101.34914			0.00	0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	101.28086			101.19687			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.95500	103.26401		8.90500	103.25848			0.00	0	0.00

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		100.87794			100.79563			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.30000		104.53705		9.23000	104.75360			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		101.31780			101.22659			0.00	40,000,000	20,000,000.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		23.61810		100.00000	23.39007			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		101.27835			101.20361			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.65500		103.14099		8.60500	103.13918			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.20000		103.13384		7.20500	103.05262			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.64500		105.84238		8.59500	105.84464			4,619,888,000,000.00	534,400,000	1,226,600,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		7.67775		100.89771	7.60051			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		7.77546		100.61875	7.69744			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		97.02571			96.94383			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		101.56485			101.47880			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000		101.70051			101.60671			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000		1.10759		100.00000	1.09653			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000		1.10759		100.00000	1.09653			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.87000		100.33332		8.80000	100.61013			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.66500		100.87974		7.66500	100.79592			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	9.01500		103.29742		8.95000	103.47745			0.00	0	0.00

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		8.75000	103.85528		8.68000	104.08248			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.20500	104.18021		9.13500	104.50746			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	102.23513			102.16004			0.00	50,000,000	50,000,000.00
NBK14A	On 26/06/2021	Spot Bond		9.11000	103.97661		9.04000	104.20236			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	101.25607			101.18197			0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond		9.35000	99.03747		9.28000	99.27837			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	102.35216			102.27720			0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond		10.02000	98.36143		9.95000	98.67693			3,006,000,000,000.00	300,000,000	150,000,000.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.17720			100.10876			0.00	0	0.00
NBK17A	On 22/04/2026	Spot Bond		10.20000	98.53008		9.95000	100.05308			14,280,000,000,000.00	1,400,000,000	80,000,000,000.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	101.24549			101.17220			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.61887			100.54235			0.00	0	40,000,000.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.40260			100.32504			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.68074			100.59993			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond		0.00000	101.51861			101.43838			0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond		0.00000	101.51895			101.44041			0.00	0	0.00
NBK23B	On 12/02/2020	Spot Bond		0.00000	101.55991			101.47915			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond		0.00000	101.56705			101.48201			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond		0.00000	101.67237			101.58551			0.00	0	0.00
NBK26B	On 22/04/2026	Spot Bond		0.00000	100.13132		100.00000	9.54594			0.00	1,600,000,000	50,000,000,000.00
NBK2A	On 15/09/2015	Spot Bond		7.07000	102.49554		7.07500	102.41632			0.00	0	740,000,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	101.49288			101.41682			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond		8.79000	110.78155		8.73000	110.90483			121,302,000,000.00	13,800,000	3,573,800,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK4	On 28/10/2024	Spot Bond	10.59500	38.41076	10.52500	38.60017					0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.17833		100.08795					0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.62000	102.39173	7.61000	102.31731					0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.73223		100.65209					0.00	20,000,000,000	10,000,000,000.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	101.24830		101.16204					0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	95.99008		95.93464					0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	101.18613		101.10423					0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00013		99.92102					0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	99.97998		99.90017					0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	92.43325		92.37593					0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.48714		100.41251					0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	101.56074		101.47474					0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.82679		100.74309					0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.78456		100.70523					0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.07363		100.99009					0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.75866		100.68201					0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.74290		100.66598					0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.74238		100.66551					0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	99.96282		99.88865					0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.85466		100.76611					0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.76500	106.34858	9.69500	106.66415					0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.84945		100.76144					0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.80000	105.26557	9.73000	105.59321					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.85466			100.76611			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.76904			100.68940			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.76926			100.68959			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.86300			100.77358			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.87342			100.78292			0.00	0	0.00
NCLN92	On 02/03/2018	Spot Bond		0.00000	101.17111			101.08625			0.00	0	0.00
NCLN93	On 09/04/2018	Spot Bond		0.00000	100.40331			100.31906			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.19000	102.40551		7.19500	102.32509			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00030			99.90938			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.08258			99.98414			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		9.97000	103.59215		9.91000	103.84008			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	101.95354			101.86389			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	100.31390			100.22232			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond		0.00000	100.28398			100.18846			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.38272			100.31081			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		9.44500	123.21267		9.44500	123.08709			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	101.62521			101.52599			0.00	160,000,000	80,000,000.00
NHM001/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.63700		10.00000	108.52400			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		1.96000	170.05868		1.96000	170.06316			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond		2.36000	141.21414		2.37000	141.08783			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond		3.45000	183.03430		3.45000	183.00010			0.00	0	0.00
NILB13	On 31/01/2025	Spot Bond		2.75000	107.42418		2.76000	107.31009			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NILB14	On 31/03/2028	Spot Bond	3.00000		140.76964		3.00000	140.75772			0.00	0	0.00
NILB15	On 31/03/2028	Spot Bond	2.91000		152.21298		2.91000	152.19755			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.54500		105.74772		8.48000	105.92672			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.17500		106.96026		9.11000	107.12124			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		101.29552			101.21613			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		101.25331			101.18049			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		101.22573			101.15075			0.00	1,520,000,000	380,000,000.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		101.26940			101.19166			0.00	400,000,000	200,000,000.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		101.24322			101.16714			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.37500		108.39388		9.31000	108.62885			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		101.26945			101.19171			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		101.29557			101.21618			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		101.27812			101.19983			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.57500		106.98435		9.51000	107.13799			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		101.33054			101.24894			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		101.31302			101.23252			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		101.32174			101.24070			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		101.64410			101.54262			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		101.53787			101.44313			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		101.34791			101.26520			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.51500		116.34506		8.45500	116.43452			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.20000		116.20803		9.13000	116.50655			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.85500		176.53466		1.85500	176.54131			0.00	0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	10.02000		121.35425		9.95000	121.80099			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		102.28298			102.20449			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.16249			100.09295			0.00	100,000,000	50,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.79323			100.70930			0.00	80,000,000	40,000,000.00
NTC17	On 27/02/2017	Spot Bond	0.00000		101.04584			100.96534			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		101.25623			101.17395			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		101.45210			101.35656			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		101.71637			101.59372			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.44398		100.00000	18.25994			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		83.02063		100.00000	82.28102			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.09000		100.89314		7.09500	100.82328			897,594,000,000.00	126,600,000	566,600,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		101.33358			101.24348			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.69500		102.27447		9.63000	102.40197			0.00	0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		100.92716			100.83564			0.00	0	0.00
OML05	On 19/03/2025	Spot Bond	9.83000		100.77428		9.76000	100.93658			0.00	0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.38500		100.78525		10.31500	101.01351			0.00	0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	11.02000		100.78020		10.95000	101.07861			0.00	0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		40.75512		100.00000	40.34843			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		98.73000			98.73000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		101.40446			101.32891			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.63700		10.00000	108.52400			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		103.45349			103.37456			0.00	0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		101.12829			101.04911			0.00	0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		101.06703			100.98773			0.00	0	0.00

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		100.71437			100.63544			0.00	0	580,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.72948			100.64698			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.14664			100.06962			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.40000		105.30650		9.33000	105.52761			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		99.99984			99.92719			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		99.99980			99.92500			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		99.99979			99.92402			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		99.99976			99.92183			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		99.99961			99.91245			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		99.99957			99.91027			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		99.95795			99.87367			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.84000		44.09237		7.77000	44.37263			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.10000		104.30945		6.10500	104.23934			257,693,687,480,000.00	42,244,866,800	37,897,433,400.00
R158P	On 15/09/2015	Spot Bond	6.41000		97.60037		6.40000	97.53725			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.51000		110.68228		6.50000	110.61919			140,797,845,783,000.00	21,627,933,300	74,188,066,600.00
R159P	On 15/09/2016	Spot Bond	6.34000		91.74465		6.33000	91.69479			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	8.02000		122.22015		7.95000	122.70565			4,209,602,618,000,000.00	71,770,900,000	91,671,200,000.00
R187P	On 21/12/2026	Spot Bond	7.76000		41.19650		7.69000	41.48677			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.68000		38.55028		7.61000	38.84854			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.45000		290.99131		1.45000	291.01511			31,264,610,000.00	21,561,800	25,945,600,000.00
R202	On 07/12/2033	Spot Bond	1.55000		241.18119		1.55000	241.19829			7,412,460,065,000.00	4,782,232,300	73,805,166,400.00
R2023	On 28/02/2023	Spot Bond	7.80500		100.90837		7.73500	101.22997			1,432,069,985,500,000.00	83,481,100,000	103,923,695,500.00
R203	On 15/09/2017	Spot Bond	7.09500		103.46283		7.04500	103.49455			7,467,768,462,000,000.00	52,539,600,000	83,452,001,700.00
R2030	On 31/01/2030	Spot Bond	8.44000		98.22764		8.36000	98.79217			1,664,832,200,000,000.00	97,255,000,000	23,488,392,400.00

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		8.54000	98.04895		8.46500	98.61525			169,015,140,000,000.00	19,791,000,000	39,990,515,700.00
R2037	On 31/01/2037	Spot Bond		8.64000	100.65722		8.57000	101.24141			1,439,550,783,360,000.00	66,614,674,000	20,664,013,300.00
R204	On 21/12/2018	Spot Bond		7.34000	104.87749		7.28000	104.98674			817,228,260,000,000.00	11,339,000,000	16,977,817,100.00
R2044	On 31/01/2044	Spot Bond		8.70500	102.55201		8.64000	103.14473			933,247,304,396,000.00	07,208,191,200	81,984,857,900.00
R2048	On 28/02/2048	Spot Bond		8.68000	102.13959		8.61500	102.75738			629,590,780,000,000.00	72,533,500,000	34,062,166,000.00
R207	On 15/01/2020	Spot Bond		7.49500	101.08816		7.43000	101.25979			1,117,511,995,000,000.00	49,101,000,000	02,976,807,900.00
R208	On 31/03/2021	Spot Bond		7.60000	96.51384		7.53000	96.75726			4,560,304,000,000,000.00	00,040,000,000	93,757,821,600.00
R209	On 31/03/2036	Spot Bond		8.58500	77.95607		8.51500	78.44483			3,295,452,929,729,000.00	83,861,727,400	62,141,927,400.00
R210	On 31/03/2028	Spot Bond		1.51000	177.64751		1.51000	177.66106			3,079,121,030,000.00	2,039,153,000	39,930,200,000.00
R211	On 31/01/2017	Spot Bond		0.70000	131.89439		1.00000	131.23411			17,949,172,920,000.00	25,641,675,600	36,481,900,000.00
R212	On 31/01/2022	Spot Bond		1.38000	138.87734		1.38000	138.88965			24,142,819,860,000.00	17,494,797,000	65,618,700,000.00
R213	On 28/02/2031	Spot Bond		8.48000	88.33692		8.41000	88.80831			1,737,702,944,000,000.00	04,917,800,000	16,129,800,000.00
R214	On 28/02/2041	Spot Bond		8.62500	79.16917		8.56000	79.64846			1,825,569,483,750,000.00	11,660,230,000	45,355,693,000.00
R228C	On 15/09/2015	Spot Bond		6.41000	97.60037		6.40000	97.53725			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.33000	94.66103		6.32000	94.60511			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.34000	91.74465		6.33000	91.69479			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.48000	99.05042		6.47000	98.98235			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.35000	96.02801		6.34000	95.96820			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.33000	93.09367		6.32000	93.04039			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.39000	90.15119		6.38000	90.10339			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		7.07000	86.13404		7.02000	86.15811			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		7.12000	83.08684		7.07000	83.12967			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.34500	79.68400		7.28500	79.76660			0.00	0	0.00

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	7.32500	76.91539		7.26500	77.01759			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.30500	74.25730		7.24500	74.37767			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.29500	71.67277		7.23500	71.80981			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.45500	68.60332		7.39000	68.77017			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.43500	66.21009		7.37000	66.39210			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.52000	63.51617		7.45000	63.72897			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.49000	61.33229		7.42000	61.55878			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.46000	59.24065		7.39000	59.47971			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.43000	57.23691		7.36000	57.48751			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.39000	55.36044		7.32000	55.62189			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.35000	53.56618		7.28000	53.83762			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.96000	48.96371		7.89000	49.22437			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.92000	47.26466		7.85000	47.53254			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.88000	45.64217		7.81000	45.91656			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.84000	44.09237		7.77000	44.37263			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.80000	42.61162		7.73000	42.89717			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.76000	41.19650		7.69000	41.48677			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.72000	39.84374		7.65000	40.13824			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.68000	38.55028		7.61000	38.84854			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	102.00558			101.91288			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	101.62583			101.54880			0.00	10,000,000,000	5,000,000,000.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	102.56552			102.46772			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	101.46345			101.37009			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	101.17499			101.08031			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB1U	On 30/04/2017	Spot Bond	100.00000		22.57256	100.00000	24.09581				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		13.55407	100.00000	13.42177				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		31.29269	100.00000	30.99055				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		67.00020	100.00000	66.33162				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		30.90112	100.00000	30.60277				0.00	0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000		17.69575	100.00000	17.52112				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		21.72730	100.00000	21.49664				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.47109	100.00000	8.38222				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		16.52002	100.00000	16.34465				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		13.38422	100.00000	13.24215				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.55455	100.00000	9.45313				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		101.02114		100.93741				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		101.00191		100.92379				0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		101.27260		101.18923				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		101.33790		101.25012				0.00	40,000,000	20,000,000.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		102.95680		102.88000				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		101.19646		101.12084				0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000		101.07962		101.00882				0.00	0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		100.68322		100.60514				0.00	0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		100.68238		100.60368				0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		17.84071	100.00000	17.66845				0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		12.51526	100.00000	12.39442				0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		10.36905	100.00000	10.26893				0.00	0	0.00

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		9.58141		100.00000	9.48890			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		101.53142			101.45412			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		102.35234			102.27200			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		101.75807			101.67573			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		101.04987			100.96728			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.28419			100.15204			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		101.18641			101.10470			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		101.08405			100.99876			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.49159			100.41533			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.16550			100.08159			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		86.38695			86.18574			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		82.10550			81.93404			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		89.52915			89.26914			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		88.53957			88.26704			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.97309			100.85202			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		82.86782			82.68575			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		95.47205			95.25738			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		104.75877		12.35000	104.62015			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		16.42952		100.00000	16.26558			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		101.34510			101.25117			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		6.35333		100.00000	6.29132			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		34.49958		100.00000	34.16284			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		63.67988		100.00000	63.04443			0.00	0	0.00

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		12.36641		100.00000	12.30591			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		34.01640		100.00000	33.67696			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		107.36372			107.16821			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		76.96862			76.74767			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.90000		105.06726		8.83000	105.29751			55,180,000,000.00	6,200,000	766,200,000.00
RW23	On 10/12/2023	Spot Bond	9.25500		105.10395		9.18500	105.41465			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.74000		107.65504		9.67000	108.08100			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		98.17186			98.15869			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.71000		109.14253		7.70000	109.06644			0.00	0	1,450,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		108.63700		10.00000	108.52400			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		101.36560			101.27514			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.23500		104.87171		9.18500	104.88204			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.90776			100.83060			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		102.11403			102.02922			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		101.36227			101.28146			0.00	40,000,000	20,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		99.45270			99.36478			0.00	120,000,000	60,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.08420			99.99984			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		101.50331			101.39886			0.00	120,000,000	60,000,000.00
SBK21	On 28/01/2025	Spot Bond	0.00000		99.99957			99.90277			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.00000		104.29495		7.00500	104.21498			140,000,000,000,000.00	20,000,000,000	10,000,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.84000		99.28381		8.78000	99.34250			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.59000		103.73018		7.59500	103.64441			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		103.58733		7.96000	103.49971			0.00	0	0.00

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	7.35000	103.82305		7.35500	103.73978			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.49500	100.45270		8.44500	100.46789			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.49500	103.76692		7.50000	103.68214			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.87000	103.62204		7.86000	103.53931			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.88626			100.80522			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.45990			100.37367			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.14500	102.49658		8.09500	102.51639			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.42955			100.35932			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.75670			100.67387			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	101.95890			101.87705			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.36000	107.27011		9.29000	107.49324			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.92000	105.40340		9.85000	105.75880			0.00	0	40,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	101.62254			101.53300			0.00	180,000,000	90,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000	101.28556			101.21479			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	101.49098			101.41081			0.00	120,000,000	60,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	103.48910			103.41300			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.92000	103.61832		8.86000	103.72021			345,204,000,000.00	38,700,000	368,700,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	22.54420		100.00000	22.34310			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.34500	106.49289		9.27500	106.81404			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	99.85835			99.78723			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.85500	102.69330		8.78500	102.83325			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.93000	92.01009		9.86000	92.34042			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.40991			100.33046			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.67000	104.47200		9.60000	104.86207			0.00	0	0.00

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		100.79719			100.71878			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.81887			100.73827			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.82000		102.76974		9.75000	103.09226			0.00	0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		99.98130			99.90686			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		99.98074			99.90415			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.89500		98.43453		8.83000	98.58311			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	10.12000		95.91447		10.05000	96.22091			0.00	0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.53000		96.28212		10.46000	96.67025			2,211,300,000,000.00	210,000,000	180,000,000.00
SBS4	On 16/11/2021	Spot Bond	9.30000		100.48663		9.23000	100.71740			0.00	0	570,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.51000		107.86160		7.50000	107.78548			0.00	0	360,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.06000		278.77928		2.06000	278.78356			0.00	0	30,000,000.00
SBSI12	On 31/01/2017	Spot Bond	1.34500		130.44363		1.64500	129.78368			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		23.84670		100.00000	23.61646			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.34878			100.27060			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		23.33341		100.00000	23.10812			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	1.97000		129.05766		2.27000	128.39807			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.43789		6.50000	100.36769			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		102.05951			101.97498			0.00	0	0.00

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	100.62535			100.54021			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	102.20089			102.11665			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	9.12500	102.13911		9.07500	102.13565			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	101.77472			101.68729			0.00	0	8,070,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.56451			100.48228			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.75029			100.66614			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	24.86987		100.00000	24.62170			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.63700		10.00000	108.52400			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.99994			100.91620			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	96.20447		100.00000	95.22279			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.96195			100.87845			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	35.24123		100.00000	34.90097			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	42.78374		100.00000	42.37067			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	31.74797		100.00000	31.43809			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.43500	102.83643		9.38500	102.83893			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.17792			100.08786			0.00	0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000	101.42627			101.33849			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.76000	104.18019		7.75000	104.10507			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.94000	101.03442		8.88000	101.10523			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.49500	100.45270		8.44500	100.46789			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	101.32226			101.24056			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	101.38899			101.31216			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	101.75068			101.67039			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	101.28177			101.20045			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA6		On 21/08/2024	Spot Bond	0.00000	101.31651			101.23297			0.00	0	0.00
SPG001		On 31/10/2016	Spot Bond	0.00000	99.32826			99.24283			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	8.19500	104.74701		8.14500	104.71050			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.45546			100.37741			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.24960			100.16630			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.15000	95.98458		9.08000	96.15890			242,475,000,000.00	26,500,000	266,500,000.00
SSN001		On 01/03/2017	Spot Bond	0.00000	101.27153			101.18362			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.75134			100.66134			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00018			99.91838			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	9.17000	89.63268		9.10000	89.83898			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	9.17000	89.63268		9.10000	89.83898			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.91500	95.74574		8.85000	95.89070			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.90587			100.81873			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.97500	101.55749		7.92500	101.57869			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.25000	112.53425		2.26000	112.43483			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.65000	100.79826		8.59000	100.88739			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	101.27739			101.19263			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	10.10000	106.36878		10.03000	106.73782			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	101.13335			101.05520			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	10.35000	75.28127		10.28000	75.63473			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.14974			100.01407			0.00	0	0.00
SSN026		On 16/01/2019	Spot Bond	0.00000	100.23953			100.15888			0.00	0	0.00
SSN027		On 25/09/2019	Spot Bond	0.00000	100.76033			100.67198			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN028	On 16/10/2019	Spot Bond	0.00000	100.26750			100.17749			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.80876			100.70668			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	101.34758			101.26067			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	100.78472			100.70344			0.00	0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000	100.92162			100.83291			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000	99.98250			99.91248			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000	99.98254			99.91272			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000	99.87735			99.80727			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000	99.71956			99.64945			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000	99.70773			99.63466			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000	99.63287			99.56294			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond	0.00000	99.58104			99.51121			0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond	0.00000	99.45646			99.38633			0.00	0	0.00
SY1230	On 09/06/2015	Spot Bond	0.00000	99.26573			99.19580			0.00	0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000	99.24568			99.17551			0.00	0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000	99.12686			99.05701			0.00	0	0.00
SY1233	On 22/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1234	On 26/08/2015	Spot Bond	0.00000	97.82140			97.74879			0.00	0	0.00
SY1235	On 21/07/2015	Spot Bond	0.00000	98.52841			98.45833			0.00	0	0.00
SY1236	On 20/05/2015	Spot Bond	0.00000	99.61971		100.00000	93.35038			0.00	12,700,000,000	12,700,000,000.00
SZ18	On 30/09/2015	Spot Bond	6.56000	103.37035		6.56500	103.29592			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.67000	102.91105		8.60000	103.29867			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	63.67025		100.00000	63.03489			0.00	0	0.00

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		100.15056			100.07420			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		99.89317			99.82165			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		101.13949			101.06090			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.73971			100.66503			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.77671			100.69820			0.00	0	1,500,000,000.00
TFS131	On 21/05/2015	Spot Bond	0.00000		101.26941			101.19248			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00089			99.85199			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.92372			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00001			99.92951			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.76000		103.24307		7.75000	103.16818			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.15888			100.07836			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.16311			100.08047			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.14439		7.83000	102.05774			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.15654			100.07719			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.16184			100.07983			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		102.16684			102.07747			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.15654			100.07719			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.16184			100.07983			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		101.96232		7.16000	101.88310			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.17221			100.08501			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.17136			100.08459			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.19161			100.09470			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.18888			100.09334			0.00	0	0.00

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	100.27094			100.13428			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.26162			100.12962			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.15633			100.07708			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.16311			100.08047			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	102.38853		8.73000	102.29190			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	99.89084			99.81106			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.16184			100.07983			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.81000	100.56321		8.75000	100.63177			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	99.70753			99.62640			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.16440			100.08114			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.17264			100.08522			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.17031			100.08406			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.17218			100.08504			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.19119			100.09449			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.19036			100.09406			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.18599			100.09196			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.25643			100.12703			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.25725			100.12745			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.25798			100.12805			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000	101.29045			101.20858			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000	101.33388			101.24921			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	9.09500	101.91127		9.03000	102.04039			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000	101.30783			101.22484			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000	101.36861			101.28172			0.00	0	0.00

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		9.00500	99.90171		8.94000	100.03151			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond		0.00000	101.58355			101.50089			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond		0.00000	101.66821			101.58108			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond		9.11500	98.84631		9.05000	98.97895			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	101.44671			101.35481			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	101.44671			101.35481			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond		0.00000	101.76341			101.67123			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	101.58546			101.48464			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	101.58546			101.48464			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond		0.00000	101.93251			101.83135			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	102.14769			102.01051			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	102.14769			102.01051			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	102.61773			102.47992			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.16462			100.08125			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.91436		101.06155	5.85609			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.40211			100.32397			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.16138			100.07962			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.56951			100.49018			0.00	1,600,000,000	400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.16138			100.07962			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.16354			100.08071			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.16462			100.08125			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.16009			100.07897			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.16354			100.08071			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		100.17542			100.08666			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		100.17542			100.08666			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		100.17542			100.08666			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.19268			100.09531			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.19699			100.09747			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.19160			100.09477			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.27751			100.13786			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.28286			100.14054			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.28072			100.13947			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	6.65000	99.98179		6.65500	99.90892				0.00	0	550,000,000.00
TL20	On 22/02/2020	Spot Bond	9.44500	88.12705		9.38000	88.26288				0.00	0	200,000,000.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	108.63700		10.00000	108.52400				0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	8.04500	106.93210		7.99500	106.95448			12,116,037,094,000.00	1,506,033,200	29,647,033,300.00	
TN20	On 17/09/2020	Spot Bond	9.34500	105.97951		9.27500	106.17532			138,306,000,000.00	14,800,000	22,224,800,000.00	
TN20U	On 14/04/2020	Spot Bond	100.00000	1.49149		100.00000	1.47693				0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.55500	106.91545		9.48500	112.61089				0.00	0	11,370,000,000.00
TN25	On 19/08/2025	Spot Bond	9.77000	100.02785		9.70000	100.36757				0.00	0	15,650,000,000.00
TN27	On 14/11/2027	Spot Bond	9.82000	97.49393		9.75000	97.86820			447,792,000,000.00	45,600,000	9,615,600,000.00	
TN30	On 09/10/2030	Spot Bond	10.19000	102.92001		10.11000	103.43847			30,570,000,000,000.00	3,000,000,000	12,500,000,000.00	

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		10.54500	102.34713		10.48000	102.81541			0.00	0	11,000,000,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.97583			100.89761			0.00	240,000,000	120,000,000.00
TNF18	On 22/08/2018	Spot Bond		0.00000	101.16035			101.25322			0.00	2,000,000,000	2,000,000,000.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	101.46768			101.38698			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	101.50456			101.42176			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	101.50836			101.42534			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	101.69040			101.59697			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	102.06798			101.95293			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	101.50649			101.42358			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.63700		10.00000	108.52400			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.42421			100.34437			0.00	1,600,000,000	400,000,000.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.43272			100.35126			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.34273			100.26718			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.36486			100.28438			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.94469		10.00000	99.83417			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.94607		9.75000	99.83829			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.94678		100.00000	9.84119			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.84013			100.76100			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.89021			100.80635			0.00	0	0.00
TRAA3U	On 14/06/2024	Spot Bond		100.00000	7.88376		100.00000	7.75686			0.00	0	0.00
TRAA4U	On 14/06/2024	Spot Bond		100.00000	8.40012		100.00000	8.26490			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.91796			100.83148			0.00	0	0.00
TRAB2U	On 14/06/2024	Spot Bond		100.00000	8.70994		100.00000	8.56973			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.92351			100.83650			0.00	0	0.00
TRAC2U	On 14/06/2024	Spot Bond	100.00000	8.96812		100.00000	8.82375			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	101.07792			100.97629			0.00	0	0.00
TRAD2U	On 14/06/2024	Spot Bond	100.00000	12.11792		100.00000	11.92285			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	101.41423			101.28062			0.00	0	0.00
TRAE2U	On 14/06/2024	Spot Bond	100.00000	15.57754		100.00000	15.32678			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	11.84977		100.00000	11.73153			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	99.46220			99.39049			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	99.20733			99.13527			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	98.65943			98.58496			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	98.42747			98.35433			0.00	11,600,000,000	2,900,000,000.00
TSP172	On 06/08/2015	Spot Bond	0.00000	98.15430			98.08047			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	97.87065			97.79594			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	97.60154			97.52658			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	101.62136			101.46694			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.45780			100.30520			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	96.54477			96.46966			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	96.07297			95.99888			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	95.73566			95.66019			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	95.06972			94.99613			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000	99.96690			99.90071			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	94.85389			94.78089			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000	94.48872			94.41425			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000	94.15676			94.08137			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP186	On 17/03/2016	Spot Bond		0.00000	93.76899			93.69206			0.00	0	0.00
TSP187	On 25/06/2015	Spot Bond		0.00000	99.04287			98.97686			0.00	0	0.00
TSP188	On 31/03/2016	Spot Bond		0.00000	93.49982			93.42290			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	15.27565	100.00000	15.12321				0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond		0.00000	101.58356			101.50904			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond		0.00000	101.38938			101.31720			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond		0.00000	101.35342			101.28219			0.00	10,000,000,000	2,500,000,000.00
TWC087	On 02/06/2015	Spot Bond		0.00000	101.09466			101.02288			0.00	0	0.00
TWC088	On 23/04/2015	Spot Bond		0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TWC089	On 22/06/2015	Spot Bond		0.00000	100.64188			100.57056			0.00	0	0.00
TWC090	On 21/09/2015	Spot Bond		0.00000	100.66150			100.58734			0.00	0	0.00
TWC091	On 14/05/2015	Spot Bond		0.00000	100.26301			100.19288			0.00	0	0.00
TWC092	On 10/07/2015	Spot Bond		0.00000	100.26745			100.19613			0.00	0	0.00
TWC093	On 13/07/2015	Spot Bond		0.00000	100.23179			100.16047			0.00	0	0.00
TWC094	On 15/07/2015	Spot Bond		0.00000	100.19613			100.12481			0.00	0	0.00
TWC095	On 16/10/2015	Spot Bond		0.00000	100.14485			100.07139			0.00	0	0.00
TWC096	On 24/07/2015	Spot Bond		0.00000	100.14264			100.07132			0.00	0	0.00
TWC097	On 27/07/2015	Spot Bond		100.00000	82.83374	100.00000	100.00000			1,250,000,000,000,000.00	12,500,000,000	12,500,000,000.00	
TWCJ17	On 02/06/2015	Spot Bond		0.00000	101.21164			101.13219			0.00	0	0.00
TWCJ18	On 13/07/2015	Spot Bond		100.00000	82.76644	100.00000	82.02247				0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond		0.00000	101.11137			101.03849			0.00	0	0.00
TWCM18	On 13/07/2015	Spot Bond		0.00000	100.23713			100.16417			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		9.00000	109.23011	8.93000	109.45469				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VJA01U	On 20/01/2023	Spot Bond		100.00000	8.17350		100.00000	8.10826			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond		100.00000	7.98442		100.00000	7.92069			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond		0.00000	101.80144			101.72311			0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond		100.00000	73.88664		100.00000	73.29317			0.00	0	0.00
VKC08	On 28/09/2015	Spot Bond		0.00000	100.63413			100.55486			0.00	0	0.00
VKC09	On 25/03/2016	Spot Bond		0.00000	100.63206			100.55236			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	99.80846			101.51075			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	99.80186			101.55912			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	99.80165			101.56121			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.59396			100.51317			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.60972			100.52675			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond		100.00000	7.67299		100.00000	7.61175			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond		100.00000	7.48392		100.00000	7.42417			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond		100.00000	0.00022		100.00000	0.00022			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.90000	110.90592		6.89000	110.83371			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond		1.14000	240.63838		1.44000	238.49198			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond		6.42000	103.95148		6.42500	103.87830			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.59500	106.40287		7.54500	106.41218		3,038,000,000,000.00	400,000,000	5,000,000,000.00	
WSP3	On 28/05/2019	Spot Bond		7.89500	107.53565		7.83500	107.65532			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		8.12000	107.34773		8.05500	107.52666			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		8.20000	107.51392		8.13000	107.75759			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond		6.05000	98.96655		6.05500	98.90075			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		5.98000	97.22827		5.98500	97.16406			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z071	On 01/07/2015	Spot Bond	6.05000	98.95031		6.05500	98.88453			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.28500	72.87994		7.22500	73.01039			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	67.59259		100.00000	67.09559			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	37.96494		100.00000	37.67765			0.00	0	0.00

Total for j-Bonds : **44,037,669,839,213,000.00** **16,433,401,600** **40,727,840,053.00**

Grand Total: **44,037,671,268,881,900.00** **16,433,477,698** **40,731,867,764.00**