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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 03/03/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 05/03/2015	Any day expiry		11.75340	11.75340		11.73430	11.73430		14.13	58,996,000.00	5,000	5,000.00
\$ / R	On 05/03/2015	Any day expiry	11.63	Call	136.87380	0.13687	132.35370	0.13235	136.874	15.71	0.00	0	5,000.00
\$ / R	On 09/03/2015	Any day expiry		11.75920	11.75920		11.74190	11.74190		13.54	59,014,500.00	5,000	5,000.00
\$ / R	On 09/03/2015	Any day expiry	11.43	Call	337.32860	0.33733	323.44030	0.32344	337.329	15.59	0.00	0	5,000.00
\$ / R	On 12/03/2015	Any day expiry		11.76490	11.76490		11.74760	11.74760		13.87	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future		11.77250	11.77250		11.75510	11.75510		13.37	363,028,582.50	30,837	1,071,248.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	0.03440	0.00003	0.00350	0.00000	0.034	23.53	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	0.07610	0.00008	0.02760	0.00003	0.076	21.64	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	0.15790	0.00016	0.13930	0.00014	0.158	20.01	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	0.33900	0.00034	0.42000	0.00042	0.339	18.35	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	0.41690	0.00042	0.51330	0.00051	0.417	17.90	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	0.49350	0.00049	0.60460	0.00060	0.494	17.55	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	0.51500	0.00052	0.63010	0.00063	0.515	17.46	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	0.79690	0.00080	0.96310	0.00096	0.797	16.57	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	773.75760	0.77376	756.60160	0.75660	773.758	15.68	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	1.25760	0.00126	1.50160	0.00150	1.258	15.68	0.00	0	76,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	528.20110	0.52820	511.81690	0.51182	528.201	14.19	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	8.23720	0.00824	9.69500	0.00970	8.237	14.11	0.00	0	9,950.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Put	11.70320	0.01170	13.73670	0.01374	11.703	14.03	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	388.85080	0.38885	374.21050	0.37421	388.851	13.94	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Call	371.10350	0.37110	356.79830	0.35680	371.103	13.91	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	18.60350	0.01860	21.69830	0.02170	18.603	13.91	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	23.89170	0.02389	27.73520	0.02774	23.892	13.85	0.00	0	9,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.47	Call	327.89140	0.32789	314.53870	0.31454	327.891	13.83	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	270.67440	0.27067	258.91960	0.25892	270.674	13.71	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	262.85830	0.26286	251.35510	0.25136	262.858	13.70	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	40.35830	0.04036	46.25510	0.04626	40.358	13.70	0.00	0	50.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	225.28810	0.22529	215.11250	0.21511	225.288	13.62	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.65	Call	190.45280	0.19045	181.69690	0.18170	190.453	13.53	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	94.26970	0.09427	104.96330	0.10496	94.270	13.42	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	129.98270	0.12998	124.14470	0.12414	129.983	13.37	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	125.46370	0.12546	119.88300	0.11988	125.464	13.45	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	75.33900	0.07534	72.67040	0.07267	75.339	14.50	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	210.09020	0.21009	224.97980	0.22498	210.090	14.57	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.95	Call	62.52570	0.06253	0.00000	0.00000	62.526	14.88	437,679.90	7,000	7,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	51.84310	0.05184	50.50270	0.05050	51.843	15.25	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	279.34310	0.27934	295.40270	0.29540	279.343	15.25	0.00	0	800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	42.97740	0.04298	42.10690	0.04211	42.977	15.63	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	8.69980	0.00870	9.10450	0.00910	8.700	19.08	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	736.19980	0.73620	754.00450	0.75400	736.200	19.08	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	6.76090	0.00676	7.16800	0.00717	6.761	19.72	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	6.16630	0.00617	6.56950	0.00657	6.166	19.96	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	3.36450	0.00336	3.70770	0.00371	3.364	21.64	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	1.63500	0.00164	1.83180	0.00183	1.635	23.09	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	0.04090	0.00004	0.04020	0.00004	0.041	28.41	0.00	0	46,165.00
\$ / R	On 17/03/2015	Any day expiry			11.77440	11.77440	11.75700	11.75700		13.42	4,476,445.20	381	1,220.00
\$ / R	On 17/03/2015	Any day expiry	11.68	Call	176.58710	0.17659	168.66320	0.16866	176.587	13.50	0.00	0	7,000.00
\$ / R	On 27/03/2015	Any day expiry			11.79330	11.79330	11.77600	11.77600		13.56	329,716.80	28	2,936.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	1.83500	0.00184	1.97140	0.00197	1.835	15.21	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	5.44090	0.00544	5.88210	0.00588	5.441	14.06	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	8.91010	0.00891	9.64700	0.00965	8.910	13.54	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	269.25660	0.26926	257.96220	0.25796	269.257	13.48	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	156.22920	0.15623	148.77120	0.14877	156.229	13.62	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	0.17250	0.00017	0.14430	0.00014	0.173	28.04	0.00	0	300.00
\$ / R	On 30/03/2015	Any day expiry			11.79900	11.79900	11.78160	11.78160		13.35	0.00	0	1,157.00
\$ / R	On 01/04/2015	Any day expiry			11.80280	11.80280	11.78540	11.78540		13.37	0.00	0	282.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	14.45400	0.01445	15.16280	0.01516	14.454	13.00	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	63.63300	0.06363	60.87660	0.06088	63.633	15.92	0.00	0	22,187.00
\$ / R	On 02/04/2015	Any day expiry			11.80470	11.80470	11.81100	11.81100		13.41	0.00	0	0.00
\$ / R	On 02/04/2015	Any day expiry	11.81	Call	179.16080	0.17916	0.00000	0.00000	179.161	13.46	906,600.00	5,000	2,500.00
\$ / R	On 28/04/2015	Any day expiry			11.85480	11.85480	11.83700	11.83700		13.36	0.00	0	2,729.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	9.79490	0.00979	9.56460	0.00956	9.795	13.61	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	30.22040	0.03022	29.74540	0.02975	30.220	12.72	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	195.22960	0.19523	184.38890	0.18439	195.230	14.03	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	12.83280	0.01283	12.76720	0.01277	12.833	30.91	0.00	0	300.00
\$ / R	On 13/05/2015	Any day expiry			11.88390	11.88390	11.86600	11.86600		13.46	0.00	0	6,000.00

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\$ / R		On 15/05/2015	Any day expiry		11.88780	11.88780	11.86990	11.86990		13.47	0.00	0	0.00
\$ / R		On 27/05/2015	Any day expiry		11.91120	11.91120	11.89310	11.89310		13.39	0.00	0	1,625.00
\$ / R	10.80	Put	27/05/2015	Any day expiry	18.57390	0.01857	17.26230	0.01726	18.574	13.07	0.00	0	300.00
\$ / R	10.94	Put	27/05/2015	Any day expiry	27.54130	0.02754	25.93270	0.02593	27.541	12.84	0.00	0	3,655.00
\$ / R	11.15	Put	27/05/2015	Any day expiry	48.14040	0.04814	46.14980	0.04615	48.140	12.50	0.00	0	250.00
\$ / R	11.90	Call	27/05/2015	Any day expiry	312.41730	0.31242	298.38380	0.29838	312.417	13.39	0.00	0	3,655.00
\$ / R	12.21	Call	27/05/2015	Any day expiry	210.73040	0.21073	201.02900	0.20103	210.730	14.62	0.00	0	250.00
\$ / R	15.48	Call	27/05/2015	Any day expiry	27.49410	0.02749	26.59230	0.02659	27.494	30.04	0.00	0	300.00
\$ / R		On 03/06/2015	Any day expiry		11.92480	11.92480	11.93100	11.93100		13.36	0.00	0	0.00
\$ / R	11.93	Call	03/06/2015	Any day expiry	319.37430	0.31937	0.00000	0.00000	319.374	13.48	3,324,000.00	10,000	10,000.00
\$ / R		On 09/06/2015	Any day expiry		11.93690	11.93690	11.91880	11.91880		13.56	0.00	0	288.00
\$ / R		On 12/06/2015	Foreign Exchange Future		11.94310	11.94310	11.92490	11.92490		13.59	234,610,256.40	19,644	217,099.00
\$ / R	10.73	Put	12/06/2015	Foreign Exchange Future	19.96720	0.01997	18.68110	0.01868	19.967	13.07	0.00	0	22,850.00
\$ / R	10.75	Put	12/06/2015	Foreign Exchange Future	20.88690	0.02089	19.74460	0.01974	20.887	13.02	0.00	0	10,000.00
\$ / R	10.80	Put	12/06/2015	Foreign Exchange Future	23.94660	0.02395	22.64350	0.02264	23.947	12.96	0.00	0	9,100.00
\$ / R	10.98	Put	12/06/2015	Foreign Exchange Future	38.43390	0.03843	36.42650	0.03643	38.434	12.74	0.00	0	22,320.00
\$ / R	11.00	Put	12/06/2015	Foreign Exchange Future	40.43280	0.04043	38.33670	0.03834	40.433	12.72	0.00	0	55,000.00
\$ / R	11.30	Call	12/06/2015	Foreign Exchange Future	725.81150	0.72581	704.02030	0.70402	725.811	12.35	0.00	0	2,170.00
\$ / R	11.48	Call	12/06/2015	Foreign Exchange Future	594.12950	0.59413	575.56540	0.57557	594.129	12.57	0.00	0	1,600.00
\$ / R	11.50	Call	12/06/2015	Foreign Exchange Future	580.84770	0.58085	562.34710	0.56235	580.848	12.62	0.00	0	3,940.00
\$ / R	11.50	Put	12/06/2015	Foreign Exchange Future	137.74770	0.13775	137.44710	0.13745	137.748	12.62	0.00	0	1,750.00
\$ / R	11.60	Call	12/06/2015	Foreign Exchange Future	517.60230	0.51760	499.49130	0.49949	517.602	12.83	0.00	0	500.00
\$ / R	11.65	Call	12/06/2015	Foreign Exchange Future	487.96730	0.48797	470.09030	0.47009	487.967	12.94	0.00	0	800.00
\$ / R	12.30	Call	12/06/2015	Foreign Exchange Future	227.41920	0.22742	217.96270	0.21796	227.419	14.92	0.00	0	1,600.00
\$ / R	12.56	Call	12/06/2015	Foreign Exchange Future	172.35120	0.17235	165.63660	0.16564	172.351	15.91	0.00	0	1,750.00
\$ / R	12.63	Call	12/06/2015	Foreign Exchange Future	160.58810	0.16059	154.43630	0.15444	160.588	16.19	0.00	0	9,100.00
\$ / R	13.00	Call	12/06/2015	Foreign Exchange Future	113.14590	0.11315	109.41090	0.10941	113.146	17.64	0.00	0	65,000.00
\$ / R	13.22	Call	12/06/2015	Foreign Exchange Future	93.35010	0.09335	90.30840	0.09031	93.350	18.48	0.00	0	22,850.00
\$ / R	13.46	Call	12/06/2015	Foreign Exchange Future	76.24120	0.07624	73.91920	0.07392	76.241	19.35	0.00	0	22,320.00
\$ / R		On 26/06/2015	Any day expiry		11.97190	11.97190	11.95340	11.95340		13.63	0.00	0	4,136.00
\$ / R	10.80	Put	26/06/2015	Any day expiry	28.66090	0.02866	26.95020	0.02695	28.661	12.90	0.00	0	300.00
\$ / R	11.15	Put	26/06/2015	Any day expiry	66.08940	0.06609	63.80820	0.06381	66.089	12.52	0.00	0	250.00
\$ / R	12.46	Call	26/06/2015	Any day expiry	223.43120	0.22343	214.61070	0.21461	223.431	15.49	0.00	0	250.00
\$ / R	15.88	Call	26/06/2015	Any day expiry	37.23570	0.03724	35.92830	0.03593	37.236	28.96	0.00	0	300.00
\$ / R		On 30/06/2015	Any day expiry		11.98010	11.98010	11.96150	11.96150		13.78	0.00	0	8,000.00
\$ / R		On 29/07/2015	Any day expiry		12.03970	12.03970	12.02060	12.02060		13.97	0.00	0	250.00
\$ / R	10.80	Put	29/07/2015	Any day expiry	38.92090	0.03892	36.80590	0.03681	38.921	12.76	0.00	0	300.00
\$ / R	11.15	Put	29/07/2015	Any day expiry	81.85070	0.08185	79.49360	0.07949	81.851	12.48	0.00	0	250.00
\$ / R	12.71	Call	29/07/2015	Any day expiry	243.89030	0.24389	234.77090	0.23477	243.890	16.25	0.00	0	250.00
\$ / R	16.15	Call	29/07/2015	Any day expiry	52.93430	0.05293	50.44970	0.05045	52.934	28.16	0.00	0	300.00
\$ / R		On 27/08/2015	Any day expiry		12.09920	12.09920	12.07960	12.07960		14.07	0.00	0	250.00
\$ / R	10.80	Put	27/08/2015	Any day expiry	47.94850	0.04795	46.31290	0.04631	47.949	12.73	0.00	0	300.00
\$ / R	11.15	Put	27/08/2015	Any day expiry	92.64430	0.09264	90.58530	0.09059	92.644	12.41	0.00	0	250.00
\$ / R	12.97	Call	27/08/2015	Any day expiry	254.06490	0.25406	244.65200	0.24465	254.065	16.96	0.00	0	250.00
\$ / R	16.50	Call	27/08/2015	Any day expiry	63.24490	0.06324	60.97740	0.06098	63.245	27.82	0.00	0	300.00
\$ / R		On 10/09/2015	Any day expiry		12.12790	12.12790	12.10800	12.10800		14.20	0.00	0	285.00
\$ / R		On 14/09/2015	Foreign Exchange Future		12.13600	12.13600	12.11600	12.11600		14.19	36,832,760.00	3,035	42,768.00
\$ / R	10.56	Put	14/09/2015	Foreign Exchange Future	37.05510	0.03706	35.19890	0.03520	37.055	13.25	0.00	0	18,946.00

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\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,575.28560	1.57529	1,553.34100	1.55334	1,575.286	13.15	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	69.50160	0.06950	68.50820	0.06851	69.502	12.31	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,208.43320	1.20843	1,187.34180	1.18734	1,208.433	12.31	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	72.43320	0.07243	71.34180	0.07134	72.433	12.31	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	107.24280	0.10724	105.01400	0.10501	107.243	12.33	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	126.45590	0.12646	123.63050	0.12363	126.456	12.33	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	180.87720	0.18088	176.55990	0.17656	180.877	12.35	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	192.86510	0.19287	192.05940	0.19206	192.865	12.35	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	752.42640	0.75243	732.66830	0.73267	752.426	12.51	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	553.95980	0.55396	535.87160	0.53587	553.960	13.73	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	387.52140	0.38752	373.68560	0.37369	387.521	15.33	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	271.82570	0.27183	261.99650	0.26200	271.826	17.13	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	224.09760	0.22410	215.86160	0.21586	224.098	18.20	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	163.34480	0.16334	157.70600	0.15771	163.345	19.91	0.00	0	115,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	142.23530	0.14224	137.57930	0.13758	142.235	20.77	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	126.42340	0.12642	125.59550	0.12560	126.423	21.57	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.16440	12.16440	12.14430	12.14430		14.18	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	55.75000	0.05575	53.66040	0.05366	55.750	12.62	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	101.91570	0.10192	99.34390	0.09934	101.916	12.30	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	158.31290	0.15831	155.72720	0.15573	158.313	12.34	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	264.48920	0.26449	255.13250	0.25513	264.489	17.71	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	181.98050	0.18198	175.70330	0.17570	181.980	19.77	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	72.74180	0.07274	70.26470	0.07026	72.742	27.15	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.22530	12.22530	12.20480	12.20480		14.46	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	63.77080	0.06377	60.21740	0.06022	63.771	12.61	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	108.75590	0.10876	106.28300	0.10628	108.756	12.19	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	274.28540	0.27429	264.36370	0.26436	274.285	18.37	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	92.11490	0.09211	85.30650	0.08531	92.115	27.07	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.28200	12.28200	12.26130	12.26130		14.55	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	68.56580	0.06857	65.33670	0.06534	68.566	12.50	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	114.86880	0.11487	110.34530	0.11035	114.869	12.13	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	280.40050	0.28040	271.43470	0.27143	280.400	18.93	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	90.75600	0.09076	87.28340	0.08728	90.756	26.79	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.30840	12.30840	12.28760	12.28760		14.52	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.31470	12.31470	12.29370	12.29370		14.51	985,176.00	80	52,138.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	85.85620	0.08586	82.24400	0.08224	85.856	12.16	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,450.55620	1.45056	1,425.94400	1.42594	1,450.556	12.16	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,406.17230	1.40617	1,381.41230	1.38141	1,406.172	12.08	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,243.27880	1.24328	1,218.18080	1.21818	1,243.279	12.13	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,094.64330	1.09464	1,069.54480	1.06954	1,094.643	12.32	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	246.72490	0.24672	242.97040	0.24297	246.725	12.52	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	442.03430	0.44203	428.06250	0.42806	442.034	16.54	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	421.51600	0.42152	408.20660	0.40821	421.516	16.81	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	402.45390	0.40245	389.78550	0.38979	402.454	17.09	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	361.97720	0.36198	350.75530	0.35076	361.977	17.76	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	249.34360	0.24934	242.17600	0.24218	249.344	20.14	0.00	0	580.00
\$ / R	On 21/12/2015	Any day expiry			12.33540	12.33540	12.31410	12.31410		14.63	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	72.38940	0.07239	68.53980	0.06854	72.389	12.40	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	116.68990	0.11669	114.44040	0.11444	116.690	11.97	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	284.40590	0.28441	276.14680	0.27615	284.406	19.51	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	90.35510	0.09036	87.00810	0.08701	90.355	26.57	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.44510	12.44510	12.42230	12.42230		14.78	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	249.90390	0.24990	248.60430	0.24860	249.904	12.36	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	281.02080	0.28102	278.50310	0.27850	281.021	22.97	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.50290	12.50290	12.47940	12.47940		14.86	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.50900	12.50900	12.48560	12.48560		14.86	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.68650	12.68650	12.66320	12.66320		15.39	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.69470	12.69470	12.67140	12.67140		15.39	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			12.88650	12.88650	12.86340	12.86340		15.75	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.89470	12.89470	12.87150	12.87150		15.74	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.07010	13.07010	13.04710	13.04710		15.92	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.08030	13.08030	13.05740	13.05740		16.01	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.77250	11.77250	11.75510	11.75510		13.37	329,630.00	28	2,104.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	49,962.41120	0.49962	48,349.01930	0.48349	49,962.411	14.14	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.94310	11.94310	11.92490	11.92490		13.59	119,431.00	10	190.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.13600	12.13600	12.11600	12.11600		14.19	121,360.00	10	153.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.31470	12.31470	12.29370	12.29370		14.51	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.50900	12.50900	12.48560	12.48560		14.86	0.00	0	0.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.11260	18.11260	18.08260	18.08260		11.91	36,279,537.80	2,003	39,463.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	0.72380	0.00072	0.89260	0.00089	0.724	16.17	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	2.63250	0.00263	3.14720	0.00315	2.633	15.40	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.50	Put	20.60460	0.02060	24.63510	0.02464	20.605	13.88	0.00	0	3,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	18.43	Call	63.43750	0.06344	61.57210	0.06157	63.438	13.02	0.00	0	7,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	9.68800	0.00969	10.04930	0.01005	9.688	14.95	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	5.04080	0.00504	5.34460	0.00534	5.041	16.25	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	2.06180	0.00206	2.24540	0.00225	2.062	18.27	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.36390	18.36390	18.33260	18.33260		12.96	0.00	0	7,354.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.65200	18.65200	18.61740	18.61740		13.89	55,956.00	3	1,248.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.92400	18.92400	18.88800	18.88800		14.23	0.00	0	0.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.22500	19.22500	19.18510	19.18510		14.56	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09857	0.09857	0.09814	0.09814		16.04	0.00	0	560.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10012	0.10012	0.09969	0.09969		15.08	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10190	0.10190	0.10144	0.10144		14.26	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10361	0.10361	0.10313	0.10313		14.64	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.18060	13.18060	13.18940	13.18940		12.72	6,471,674.60	491	82,457.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.45	Put	2.30810	0.00231	2.41230	0.00241	2.308	14.44	0.00	0	15,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.85	Call	356.95200	0.35695	366.15740	0.36616	356.952	13.26	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	57.80790	0.05781	58.67350	0.05867	57.808	13.03	0.00	0	10,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	275.03250	0.27503	273.78950	0.27379	275.033	13.85	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	631.09750	0.63110	625.65730	0.62566	631.098	16.10	0.00	0	500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	824.42910	0.82443	817.30220	0.81730	824.429	16.97	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	844.00930	0.84401	836.75300	0.83675	844.009	17.05	0.00	0	8,500.00

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 16/03/2015	Foreign Exchange Future	14.25	Put	1,071.09550	1.07110	1,062.87840	1.06288	1,071.096	17.96	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	0.15670	0.00016	0.24470	0.00024	0.157	22.10	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	0.14010	0.00014	0.22240	0.00022	0.140	22.42	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	0.09240	0.00009	0.15650	0.00016	0.092	23.68	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	0.08720	0.00009	0.14900	0.00015	0.087	23.87	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	0.08230	0.00008	0.14210	0.00014	0.082	24.06	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	0.08080	0.00008	0.13980	0.00014	0.081	24.12	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	0.07500	0.00008	0.13140	0.00013	0.075	24.37	0.00	0	32,000.00
€ / R	On 01/06/2015	Any day expiry			13.35980	13.35980	13.36840	13.36840		12.76	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	103.39260	0.10339	105.78540	0.10579	103.393	16.17	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.38680	13.38680	13.39530	13.39530		12.96	1,807,218.00	135	97,870.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	79.49550	0.07950	75.94940	0.07595	79.496	11.81	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	370.85030	0.37085	362.60760	0.36261	370.850	12.96	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.48	Call	327.39040	0.32739	327.77930	0.32778	327.390	13.20	0.00	0	2,424.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	235.80150	0.23580	236.90650	0.23691	235.802	14.11	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	55.18410	0.05518	57.94580	0.05795	55.184	18.92	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.62500	13.62500	13.63200	13.63200		13.46	0.00	0	6,805.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	180.16760	0.18017	0.00000	0.00000	180.168	11.73	1,192,349.18	6,618	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	237.39600	0.23740	0.00000	0.00000	237.396	16.78	3,560,940.00	15,000	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.85420	13.85420	13.86000	13.86000		13.72	0.00	0	1,550.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	697.96120	0.69796	688.08640	0.68809	697.961	13.85	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	224.95570	0.22496	229.08640	0.22909	224.956	20.01	0.00	0	6,076.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.11200	14.11200	14.11430	14.11430		14.10	0.00	0	0.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.66630	14.66630	14.66590	14.66590		14.37	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
AL12	On 07/05/2015	Index Future			562.48000	562.48000	567.65400	567.65400			0.00	0	0.00
AL37	On 07/05/2015	Index Future			459.95400	459.95400	461.40100	461.40100			13,798,620.00	3	122.00
AL37	On 06/08/2015	Index Future			467.39200	467.39200	468.86600	468.86600			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			548.33900	548.33900	551.56900	551.56900			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			557.20600	557.20600	560.49300	560.49300			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			501.44700	501.44700	504.44000	504.44000			0.00	0	577.00
ALBI	On 06/08/2015	Index Future			509.55600	509.55600	512.60200	512.60200			0.00	0	10.00
ALBI	On 05/11/2015	Index Future			518.11700	518.11700	521.22200	521.22200			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.22290	9.22290	9.13890	9.13890		15.44	4,629,895.80	502	8,358.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	32.23270	0.03223	59.42480	0.05942	32.233	15.95	0.00	0	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	222.93930	0.22294	296.64100	0.29664	222.939	16.12	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	8.60250	0.00860	7.95930	0.00796	8.603	17.50	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	1.22860	0.00123	1.32180	0.00132	1.229	22.52	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.30810	9.30810	9.22500	9.22500		14.64	0.00	0	9,940.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	31.50010	0.03150	40.23890	0.04024	31.500	14.98	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	64.11150	0.06411	79.50680	0.07951	64.111	14.73	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	152.37390	0.15237	183.68640	0.18369	152.374	14.57	0.00	0	201.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	368.86790		0.36887		325.06790	0.32507	368.868	14.61	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	212.05690		0.21206		187.29680	0.18730	212.057	15.12	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	166.49470		0.16649		147.41710	0.14742	166.495	15.47	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.41300		9.41300		9.32860	9.32860		13.20	0.00	0	777.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.51420		9.51420		9.42890	9.42890		13.30	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.62980		9.62980		9.54200	9.54200		13.47	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.45790		9.45790		9.36140	9.36140		11.25	0.00	0	140.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.58380		9.58380		9.48600	9.48600		12.78	0.00	0	1,631.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.72940		9.72940		9.62900	9.62900		12.61	0.00	0	0.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			70.96920		70.96920		69.79710	69.79710			0.00	0	10,000.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.29230		12.29230		12.29160	12.29160		15.96	0.00	0	3,131.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.51530		12.51530		12.51550	12.51550		13.62	0.00	0	6,542.00
CHF / R	On 14/09/2015	Foreign Exchange Future			12.77100		12.77100		12.77180	12.77180		14.24	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.87090		1.87090		1.86720	1.86720		12.46	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.87950		1.87950		1.87670	1.87670		13.10	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.89320		1.89320		1.89020	1.89020		13.33	0.00	0	0.00
DKK / R	On 16/03/2015	Foreign Exchange Future			1.77130		1.77130		1.77080	1.77080		12.57	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.80290		1.80290		1.80180	1.80180		14.27	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.83820		1.83820		1.83610	1.83610		14.24	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 07/05/2015	Bond Future			122.32760		122.32760		122.34829	122.34829			0.00	0	0.00
EL28	On 06/08/2015	Bond Future			124.33847		124.33847		124.36050	124.36050			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/05/2015	Bond Future			9.21239		86.13862		9.11615	86.89139			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future			9.28421		87.54722		9.18492	88.31306			0.00	0	0.00
ES33	On 05/11/2015	Bond Future			9.35100		85.21562		9.24855	85.99560			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/05/2015	GOVI	497.44900		497.44900		500.32500	500.32500			0.00	0	459.00
GOVI	On 06/08/2015	GOVI	505.49300		505.49300		508.42000	508.42000			0.00	0	29.00
GOVI	On 05/11/2015	GOVI	513.98600		513.98600		516.97000	516.97000			0.00	0	0.00
I2025	On 07/05/2015	Bond Future	118.87573		118.87573		118.89712	118.89712			0.00	0	16.00
I2025	On 06/08/2015	Bond Future	119.66395		119.66395		119.68651	119.68651			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	126.38173		126.38173		126.17619	126.17619			3,665,070.17	29	2,447.00
I2038	On 06/08/2015	Bond Future	127.14765		127.14765		126.93974	126.93974			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/05/2015	Bond Future	125.75193		125.75193		125.77426	125.77426			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future	127.81880		127.81880		127.84262	127.84262			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 07/05/2015	Bond Future	135.23703		135.23703		135.26078	135.26078			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future	136.00040		136.00040		136.02559	136.02559			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	225.00500		225.00500		225.01100	225.01100			0.00	0	1,081.00
IGOV	On 06/08/2015	Index Future	228.66200		228.66200		228.67000	228.67000			0.00	0	100.00
IGOV	On 05/11/2015	Index Future	232.52100		232.52100		232.53300	232.53300			0.00	0	0.00
ILBI	On 07/05/2015	Index Future	609.34500		609.34500		609.36100	609.36100			0.00	0	0.00
ILBI	On 06/08/2015	Index Future	619.31200		619.31200		619.33100	619.33100			0.00	0	159.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.15000		93.85000		6.15000	93.85000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.19000		93.81000		6.18000	93.82000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future	6.22000		93.78000		6.21000	93.79000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.26000		93.74000		6.24000	93.76000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.33000		93.67000		6.30000	93.70000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.24500		93.75500		6.24500	93.75500			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.38000		93.62000		6.34000	93.66000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.55000		93.45000		6.49000	93.51000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.69000		93.31000		6.63000	93.37000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	6.88000		93.12000		6.81000	93.19000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.02000		92.98000		6.95000	93.05000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.16000		92.84000		7.10000	92.90000			0.00	0	0.00
KES / R	On 16/03/2015	Foreign Exchange Future	0.12850		0.12850		0.12840	0.12840			0.00	0	8.00
KES / R	On 12/06/2015	Foreign Exchange Future	0.12820		0.12820		0.12790	0.12790			0.00	0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future	0.12750		0.12750		0.12690	0.12690			0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12580		0.12580		0.12330	0.12330			0.00	0	1,870.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NGN / R	On 16/03/2015	Foreign Exchange Future			0.05890		0.05890		0.05880	0.05880		21.17	0.00	0	5,506.00
NGN / R	On 12/06/2015	Foreign Exchange Future			0.05340		0.05340		0.05300	0.05300			240,300.00	4,500	18,700.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.05020		0.05020		0.05000	0.05000			0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.04850		0.04850		0.04820	0.04820			436,500.00	9,000	86,201.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.11960		1.11960		1.12200	1.12200			0.00	0	317.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.12090		1.12090		1.12330	1.12330			0.00	0	300.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.12270		1.12270		1.12510	1.12510			0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.12500		1.12500		1.12740	1.12740			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/05/2015	Bond Future			7.73994		124.97216		7.64806	125.76780		7.69	536,880,399.36	4,296	37,046.00
R186	On 07/05/2015	Bond Future	7.40	Put	3,534.57000		3.53457	2,964.32000	2.96432	3,534.570	7.65	7.65	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.45	Put	3,201.98000		3.20198	2,661.84000	2.66184	3,201.980	7.67	7.67	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.50	Put	2,886.90000		2.88690	2,378.22000	2.37822	2,886.900	7.69	7.69	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.80	Put	1,409.49000		1.40949	1,098.07000	1.09807	1,409.490	7.88	7.88	0.00	0	300.00
R186	On 06/08/2015	Bond Future			7.78261		121.71813	7.68725	122.52771		7.79	7.79	0.00	0	540.00
R186	On 06/08/2015	Bond Future	8.90	Put	223.99000		0.22399	172.73000	0.17273	223.990	8.26	8.26	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			7.81641		123.74423	7.71736	124.56932		7.56	7.56	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	455.96000		0.45596	373.94000	0.37394	455.960	8.02	8.02	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			7.83495		120.66957	7.73234	121.50901		7.60	7.60	0.00	0	5,660.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 07/05/2015	Bond Future			288.08368		288.08368	288.13553	288.13553				0.00	0	1,044.00
R197	On 06/08/2015	Bond Future			286.76648		286.76648	286.82107	286.82107				0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 07/05/2015	Bond Future			236.16146		236.16146	236.20371	236.20371				472,322.92	2	50,918.00
R202	On 06/08/2015	Bond Future			236.82847		236.82847	236.87332	236.87332				0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 07/05/2015	Bond Future			7.50855		102.92660	7.42655	103.41003			6.02	0.00	0	14,434.00
R2023	On 06/08/2015	Bond Future			7.54891		104.60975	7.46311	105.10187			5.85	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	32.87000		0.03287	24.54000	0.02454	32.870	6.22	6.22	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 07/05/2015	Bond Future			6.73651		104.51525	6.65571	104.69155			1.94	0.00	0	7,710.00
R203	On 06/08/2015	Bond Future			6.75515		106.22433	6.66331	106.40436			1.79	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	On 05/11/2015	Bond Future		6.74616	103.82460		6.64010	104.00934		1.63	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 07/05/2015	Bond Future		8.13228	101.08887		8.04081	101.86408			0.00	0	5,775.00
R2030	On 06/08/2015	Bond Future		8.18143	98.73356		8.08696	99.52228			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 07/05/2015	Bond Future		8.26117	100.83127		8.17491	101.61327			0.00	0	18.00
R2032	On 06/08/2015	Bond Future		8.30862	102.48060		8.21971	103.27616			0.00	0	0.00
R2032	On 05/11/2015	Bond Future		8.34947	100.03002		8.25778	100.84053			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		8.32996	104.04468		8.23357	105.02542			0.00	0	32,860.00
R2037	On 06/08/2015	Bond Future		8.37709	101.48711		8.27788	102.48486			0.00	0	1,954.00
R2037	On 05/11/2015	Bond Future		8.41418	103.17689		8.31219	104.19283			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 07/05/2015	Bond Future		6.97076	106.34462		6.89187	106.59802		2.91	0.00	0	14,609.00
R204	On 06/08/2015	Bond Future		7.00743	104.04733		6.92146	104.30574		2.90	0.00	0	0.00
R204	On 06/08/2015	Bond Future	8.41	Put	18.94000	0.01894	13.94000	0.01394	18.940	3.12	0.00	0	699.00
R204	On 05/11/2015	Bond Future		7.02363	105.77915		6.92934	106.04354		2.75	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 07/05/2015	Bond Future		8.37779	106.44127		8.28144	107.52717			0.00	0	9,494.00
R2044	On 06/08/2015	Bond Future		8.42243	103.79766		8.32341	104.90218			0.00	0	0.00
R2044	On 05/11/2015	Bond Future		8.45764	105.52595		8.35599	106.65056			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		8.36396	106.01581		8.26765	107.13958			0.00	0	35,926.00
R2048	On 06/08/2015	Bond Future		8.40401	107.74947		8.30514	108.89251			0.00	0	745.00
R2048	On 05/11/2015	Bond Future		8.44023	105.11077		8.33874	106.27454			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/05/2015	Bond Future		7.17226	102.63292		7.08385	102.98055		3.83	0.00	0	35,323.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,251.17000	2.25117	2,569.36000	2.56936	2,251.170	4.08	0.00	0	66.00
R207	On 06/08/2015	Bond Future		7.21645	100.66853		7.12183	101.02264		3.82	0.00	0	0.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,546.84000	1.54684	1,785.79000	1.78579	1,546.840	3.95	0.00	0	70.00
R207	On 05/11/2015	Bond Future		7.24032	102.34426		7.13878	102.70595		3.65	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,623.77000	1.62377	1,847.61000	1.84761	1,623.770	3.76	0.00	0	53.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

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/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			7.29099		98.21214		7.20848	98.59629		4.86	589,272.84	6	60,921.00
R208	On 06/08/2015	Bond Future			7.33060		99.81853		7.24342	100.20977		4.71	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	22.91000		0.02291		16.87000	0.01687	22.910	5.02	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.35838		98.07919		7.26601	98.47856		4.65	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	218.04000		0.21804		178.78000	0.17878	218.040	4.96	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
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			8.28608		80.64213		8.18977	81.45130		12.39	7,015,865.31	87	14,571.00
R209	On 07/05/2015	Bond Future	7.30	Call	28.73000		0.02873		51.33000	0.05133	28.730	11.90	0.00	0	700.00
R209	On 07/05/2015	Bond Future	8.30	Put	1,629.89000		1.62989		1,285.81000	1.28581	1,629.890	12.44	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.32756		81.96118		8.22866	82.78421		12.17	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	90.14000		0.09014		68.06000	0.06806	90.140	12.86	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.36311		80.17663		8.26153	81.01475		12.41	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/05/2015	Bond Future			174.86030		174.86030		174.89210	174.89210			0.00	0	829.00
R210	On 06/08/2015	Bond Future			177.73451		177.73451		177.76800	177.76800			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/05/2015	Bond Future			131.68915		131.68915		131.71376	131.71376			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			132.23553		132.23553		132.26148	132.26148			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/05/2015	Bond Future			137.36147		137.36147		137.38625	137.38625			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			137.84317		137.84317		137.86927	137.86927			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.17264		91.07022		8.08638	91.77634		10.52	16,665,850.26	183	16,829.00
R213	On 06/08/2015	Bond Future			8.21642		92.55943		8.12754	93.27785		10.30	0.00	0	0.00
R213	On 05/11/2015	Bond Future			8.25593		90.55426		8.16431	91.28612		10.47	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

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/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	8.31331		82.12825		8.21703	82.99424		13.20	12,319,237.50	150	15,271.00
R214	On 06/08/2015	Bond Future	8.35238		83.47125		8.25359	84.35209		12.96	0.00	0	0.00
R214	On 05/11/2015	Bond Future	8.38763		81.56813		8.28626	82.46501		13.23	0.00	0	0.00
R214	On 04/02/2016	Bond Future	8.41458		83.03513		8.31074	83.94784		12.93	0.00	0	4,420.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 16/03/2015	Foreign Exchange Future	20,835.49000		20,835.49000		20,812.91000	20,812.91000			0.00	0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future	21,092.40000		21,092.40000		21,071.71000	21,071.71000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.64060		4.64060		4.66420	4.66420		12.29	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.60600		4.60600		4.62960	4.62960		12.01	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.58400		4.58400		4.60320	4.60320		10.93	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.66800		1.66800		1.69400	1.69400			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.61220		1.61220		1.63570	1.63570			0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.55750		1.55750		1.58030	1.58030			0.00	0	0.00

Total for Derivatives : **1,409,593,147.54** **129,061** **4268279.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		101.23204			101.21109			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.71000		103.62767		6.68500	103.61355			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		101.49011			101.46846			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.11500		108.13309		8.04000	108.37031			8,115,000,000,000.00	1,000,000,000	500,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		101.05444			101.03272			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.72000		107.27305		8.64000	107.63026			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		106.05400		10.00000	106.02600			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.17696			100.15397			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.25195			100.22881			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.98000		100.26231		8.90500	100.46787			0.00	0	100,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		9.76757		100.00000	9.74312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB015U	On 13/11/2024	Spot Bond	10.84000	103.13933		10.84000	103.10926			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000	11.17381		100.00000	11.15095			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.76000	103.64688		6.73500	103.62932			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	101.19630			101.17360			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.29500	107.32347		8.22000	107.44909			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	107.14400		10.00000	107.11600			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.41000	271.95457		2.41000	271.95244			0.00	0	250,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	102.04177			102.02292			0.00	6,000,000,000	3,000,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	101.88094			101.86074			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	101.70493			101.68349			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	101.74801			101.72600			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	99.11969			99.09570			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.88539			100.86506			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.59437			100.57287			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.15000	173.19359		2.15000	173.19348			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.16147		2.76000	164.15866			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.94033		2.17000	174.94011			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	186.92587		1.82000	186.92742			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.69125	80.65526		7.61625	80.80221			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.69125	80.65526		7.61625	80.80221			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	97.86000			97.86000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	101.61240			101.58966			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN40	On 29/09/2015	Spot Bond		0.00000	96.56000			96.56000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	95.69000			95.69000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	95.16000			95.16000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	93.71000			93.71000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	93.11000			93.11000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	101.19863			101.17852			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	101.06478			101.04370			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	92.77000			92.77000			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	92.08000			92.08000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	91.81000			91.81000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	91.55000			91.55000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	101.34040			101.32022			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.00000	102.96382		6.97500	102.95738			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	101.07899			101.05632			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	90.24000			90.24000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	89.73000			89.73000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.71000	108.01240		2.71000	108.01064			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.50000	161.28785		2.50000	161.28620			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.38000	214.42557		2.38000	214.42408			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	87.97000			87.97000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.08000	92.68508		9.00000	93.09002			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN70	On 28/03/2017	Spot Bond	0.00000		100.51000			100.51000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		86.05000			86.05000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		102.42060			102.35910			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		93.13000			93.13000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		104.20500			104.20500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		108.18834		9.63000	108.16039			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		99.71000			99.71000			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	9.10500		112.09556		9.01500	112.75815			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.42500		95.07065		8.34500	95.40599			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		103.68000			103.68000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		110.53000			110.53000			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	9.20000		111.37381		9.11000	112.02999			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		89.96000			89.96000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		99.89839			99.87787			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.70158			100.67951			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.84500		110.02977		7.77000	110.21237			3,138,000,000.00	400,000	1,640,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.43000		108.50940		8.35000	108.87213			8,430,000,000,000.00	1,000,000,000	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
ABS5	On 01/05/2015	Spot Bond	6.87000	103.06368		6.84500	103.04847			212,970,000,000,000.00	31,000,000,000	15,502,500,000.00
ABS6	On 01/06/2020	Spot Bond	8.51500	100.80942		8.43000	101.13791			102,185,109,000,000.00	12,000,600,000	3,845,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.30000	96.39265		9.21000	96.98405			27,156,000,000,000.00	2,920,000,000	1,660,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.32500	106.39007		7.24000	106.45341			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.22000	275.65643		2.22000	275.65571			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	2.04000	128.92443		2.04000	128.92468			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.25000	131.63441		2.25000	131.63392			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00670		100.00000	0.00668			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	95.98441		100.00000	95.73575			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.16000	100.83554		11.13500	100.81790			37,665,000,000,000.00	3,375,000,000	1,125,000,000.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.39223			100.36381			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.63751		100.00000	6.62107			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.40164			100.37254			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.53475			100.49614			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	39.56262		100.00000	39.46465			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.38282			100.35507			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	68.46544		11.00000	68.44586			312,341,700,000,000.00	28,394,700,000	14,197,350,000.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	39.56262		100.00000	39.46465			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	101.76696			101.74272			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	101.93455			101.90800			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	101.69224			101.66902			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL080		On 20/09/2015	Spot Bond	0.00000	101.74273			101.71882			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	101.76494			101.74073			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.81067			100.78732			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.81067			100.78732			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.81515			100.79167			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.81515			100.79167			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.80619			100.78298			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	94.60738			94.58872			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.14400		10.00000	107.11600			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	101.48772			101.46401			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	101.71246			101.68898			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.76272			101.73854			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.78286			101.75840			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.74249			101.71858			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	101.65186			101.62920			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.91500	106.29930		8.83000	106.61070			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.89969			100.87578			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.53527			101.51296			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	88.68669			88.66663			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	181.61936			180.23408			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	181.70921			180.32271			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	101.69216			101.66894			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL136	On 20/09/2021	Spot Bond		0.00000	102.65081			102.63071			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond		0.00000	100.08810			100.01596			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond		0.00000	102.64908			102.62901			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond		0.00000	100.80272			100.77961			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond		0.00000	101.24367			101.22114			0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.14400		10.00000	107.11600			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond		0.00000	102.00955			101.98581			0.00	0	1,380,000,000.00
ACL144	On 20/12/2016	Spot Bond		0.00000	102.79606			102.77579			0.00	0	18,200,000.00
ACL145	On 20/12/2021	Spot Bond		0.00000	101.69823			101.67494			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond		0.00000	102.67434			102.65324			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond		0.00000	101.50450			101.48387			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond		0.00000	101.47013			101.44996			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond		0.00000	101.53685			101.51577			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond		0.00000	101.66208			101.63928			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond		0.00000	101.59135			101.56952			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond		0.00000	101.51057			101.48985			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond		0.00000	101.53281			101.51179			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond		10.23000	104.71020		10.23000	104.68134			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond		0.00000	101.55487			101.53354			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond		0.00000	101.52068			101.49982			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond		0.00000	121.77551			121.77551			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond		9.05500	104.62100		8.98000	104.86242			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond		0.00000	101.65595			101.63323			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond		1.75000	117.19673		1.75000	117.19792			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL170		On 20/03/2015	Spot Bond	0.00000	101.54993			101.53030			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	101.53465			101.51360			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	101.62503			101.60269			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	101.67540			101.65235			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	101.57465			101.55301			0.00	0	167,200,000.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.81169			101.79097			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	101.39445			101.36996			0.00	0	973,864,300.00
ACL182		On 20/06/2017	Spot Bond	0.00000	103.16325			103.14330			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	101.55651			101.53512			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.61563			102.59391			0.00	0	545,000,000.00
ACL185		On 20/09/2022	Spot Bond	0.00000	101.66532			101.64242			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	101.62052			101.59830			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	101.70621			101.68281			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	101.73246			101.70870			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	101.81250			101.79310			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	102.04910			102.02954			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	101.73860			101.71475			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	101.73860			101.71475			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.83651			101.81121			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	101.63510			101.61262			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.83774			101.81253			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	103.59815			103.57523			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	101.83651			101.81121			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL200	On 21/11/2016	Spot Bond	0.00000	96.70037			96.68125			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	101.77295			101.74863			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	101.75597			101.73180			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	131.86867			130.84295			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	132.80472			131.77155			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	101.53434			101.51326			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	101.52023			101.49935			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.27895			100.25862			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	101.55853			101.53711			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	101.58119			101.55950			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	101.62503			101.60269			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	101.53636			101.51525			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	101.53434			101.51326			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	101.67400			101.65104			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	99.90810			99.88600			0.00	54,900,000	18,300,000.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.74266			100.71872			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.78705			100.76377			0.00	1,780,000,000	1,140,000,000.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.16999			100.14552			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	101.98895			101.96886			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	21.82991		100.00000	21.77525			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	14.67140		100.00000	14.63508			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.22109			100.20095			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000	100.24297						0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000	100.25752						0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.97341			100.95154			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		101.06703			101.04310			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		101.19171			101.16505			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.93323			100.91286			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.63000		101.38193		7.55500	101.43972			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		101.19366			101.16750			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		101.38411			101.35371			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.57500		99.80807		8.50000	100.03625			0.00	0	3,966,010,000.00
AIR02	On 30/04/2023	Spot Bond	9.20000		118.05437		9.11000	118.58193			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.01500		103.59256		6.93000	103.65673			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.82000		105.13147		8.74000	105.61530			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		15.51843		100.00000	15.48390			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.53500		106.34717		9.45000	107.01766			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.75000		165.77349		2.75000	165.77069			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00633			99.98497			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		99.99989			99.98235			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		80.04386		100.00000	79.86871			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		101.45125			101.42809			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		101.56084			101.53602			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		101.54814			101.52887			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.11134			100.08348			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		101.47237			99.80586			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN008	On 06/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond		0.00000	101.59134			101.56952			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	101.93151			99.72024			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	102.18477			102.28751			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	112.90000			112.90000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	94.11000			94.11000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	104.03336			104.12774			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	90.79078			90.79078			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.63000	233.38692		2.63000	233.38371			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	109.03186			109.03186			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond		0.00000	107.38672			107.38672			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.19900			100.17307			0.00	0	316,000,000.00
ASN031	On 14/08/2017	Spot Bond		0.00000	105.58945			105.58945			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	88.93696			88.93696			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	101.67211			101.64918			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond		0.00000	100.52491			100.50293			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond		2.64500	206.59752		2.64500	206.59460			0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond		100.00000	31.14414		100.00000	31.07483			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	19.13625		100.00000	19.08886			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN39U	On 20/12/2017	Spot Bond	100.00000		19.24661		100.00000	19.19896			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		18.74997		100.00000	18.70354			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		99.88967			99.87097			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		101.41338			101.39398			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		101.37629			101.35192			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.52500		108.04327		8.45000	108.25130			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		101.01582			100.99630			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		101.64947			101.62866			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.96062			100.94031			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.53310			100.51496			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.24470			100.22558			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.00000		104.83526		8.92000	105.16960			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.24000		107.40451		7.21500	107.39778			0.00	0	2,500,000,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		57.95740		100.00000	57.81388			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		104.05885			104.03548			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.44500		107.61474		8.37000	107.76473			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.81958		103.18436		10.78719	103.17238			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.90804		102.20322		10.89932	102.17561			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.92471		102.19457		10.91352	102.16790			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		101.94776			101.91477			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.94341		102.18019		10.92993	102.15529			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.54573		102.64682		11.47112	102.79377		115,457,300,000,000.00	10,000,000,000	5,000,000,000.00	
BAYA09	On 31/12/2015	Spot Bond	0.00000		101.99200			101.95832			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA10	On 31/12/2015	Spot Bond	0.00000		101.99200			101.95832			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		101.99206			101.95838			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.06958		101.91678		11.03719	101.90424			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.01813		102.29386		10.99247	102.27693			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.90804		102.20322		10.89932	102.17561			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.90019		102.46788		10.85906	102.46551			1,028,938,695,316.00	94,396,400	47,198,200.00
BAYA16	On 30/09/2016	Spot Bond	10.06989		102.08699		10.02022	102.09865			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		101.89475			101.86259			0.00	311,996,500	210,682,900.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		101.87141			101.84218			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		101.87141			101.84218			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00602			100.00602			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.31103		103.24086		9.12127	103.43585			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.22000		101.73237		11.14500	101.85253			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		101.81874			101.79035			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.14500		99.80790		11.07000	99.94139			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00602			100.00602			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		101.72685			101.69732			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		101.67021		9.28000	101.64431			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		101.84508			101.81628			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.92500		99.78589		10.85000	99.93315			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		101.79239			101.76443			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		101.83629			101.80763			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		101.83629			101.80763			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		99.89588			99.89588			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA37	On 31/03/2016	Spot Bond		0.00000	101.77131			101.74368			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	101.85907			101.82747			0.00	400,000,000	200,000,000.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00602			100.00602			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	101.85907			101.82747			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	101.77483			101.74715			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	101.79754			101.76691			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	101.85917			101.82757			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	101.36411			101.34024			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	101.46149			101.43610			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.81958	103.70515		13.78719	103.68459			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.01989	103.25465		14.95852	103.31027			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		13.88636	102.86702		13.81722	102.89849			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	102.40567			102.36788			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	102.40567			102.36788			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	102.40567			102.36788			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	102.49305			102.45384			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	102.09940			102.06653			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	28.28447		100.00000	28.23081			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	21.95836		100.00000	21.90398			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	19.98458		100.00000	19.93509			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	12.33615		100.00000	12.30561			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	12.35851		100.00000	12.32757			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	14.91500		100.00000	14.87807			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.92359		100.00000	12.89159			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.86464			100.84536			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.86988			100.84938			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		101.08234			101.06317			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		101.14548			101.12520			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		9.32028		100.00000	9.29720			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		9.32028		100.00000	9.29720			0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000		99.72678		100.00000	100.00000			0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		88.37772		100.00000	88.16425			0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		82.76644		100.00000	82.57919			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.12000		179.99034		2.12000	179.99029			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.72000		165.93788		7.63000	167.80367			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.72000		166.21852		7.63000	168.06871			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.10500		103.20597		8.01500	103.90666			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	7.52500		102.04678		7.45000	102.22678			376,250,000,000.00	50,000,000	200,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.69915			101.67920			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.92365			100.90191			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		101.59125			101.57047			0.00	0	770,000,000.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		101.00122			100.97770			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		101.06085			101.03596			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		101.22731			101.19860			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		36.54502		100.00000	36.45452			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.73950			100.71759			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.75370			100.73138			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.75844			100.73598			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.81521			100.79112			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.89082			100.86455			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		22.87268	100.00000		22.81604			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		22.87268	100.00000		22.81604			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		101.73633			101.71517			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		101.76954			101.74797			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.99500		105.65500		7.92000	105.77147			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		101.86918			101.84636			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		102.04618			102.02113			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		16.40699	100.00000		16.36636			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		16.40699	100.00000		16.36636			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.39154			100.36499			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.66500		103.78486		10.58000	104.01871			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.75089			100.72481			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond	10.11500		100.35580		10.11500	100.32860			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.60781			100.58685			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		62.30484	100.00000		62.18663			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.10565			100.08442			0.00	50,000,000	150,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.98729			100.96352			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID06	On 30/06/2019	Spot Bond	8.23500	103.80045		8.16000	104.04987			36,234,000,000,000.00	4,400,000,000	2,200,000,000.00
BIDC43	On 15/04/2015	Spot Bond	0.00000	97.95941			97.95022			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond	0.00000	98.90408			98.88668			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.20737			100.18828			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.23838			100.21645			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.19826			100.18020			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.20793			100.18899			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.22547			100.20493			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.29811			100.27094			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.42708			100.38800			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	98.28024	100.00000		98.01746			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.94436			100.91930			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.97082			100.94507			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	99.79612			99.77759			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	95.64193			95.62281			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	95.03439			95.01551			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	83.14351	100.00000		82.95455			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000	99.84838			99.83153			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000	99.82801			99.81081			0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond	0.00000	99.77477			99.75745			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond	0.00000	99.63332			99.61586			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond	0.00000	99.42466			99.40723			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond	0.00000	99.32080			99.30338			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond	0.00000	99.28640			99.26900			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC023	On 16/07/2015	Spot Bond		0.00000	97.55456			97.53604			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond		0.00000	99.21719			99.19980			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond		0.00000	99.17947			99.16201			0.00	12,000,000,000	3,000,000,000.00
BTC026	On 24/04/2015	Spot Bond		0.00000	99.14414			99.12667			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond		0.00000	98.93497			98.91751			0.00	0	0.00
BTC028	On 18/05/2015	Spot Bond		0.00000	98.72581			98.70835			0.00	0	0.00
BTC029	On 21/05/2015	Spot Bond		0.00000	98.67421			98.65676			0.00	0	0.00
BTC031	On 25/05/2015	Spot Bond		0.00000	98.60658			98.58917			0.00	0	0.00
BTC032	On 28/05/2015	Spot Bond		0.00000	98.55210			98.53465			0.00	0	0.00
BTC033	On 30/03/2015	Spot Bond		0.00000	99.58277			99.56539			0.00	20,000,000,000	5,000,000,000.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		29.04915	100.00000	28.97722				0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	101.64785			101.62659			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.33107			100.30856			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		9.14500	112.25946	9.07000	112.35094				0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	105.89388		105.87053				0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.15500	104.94172	9.08000	104.99846				0.00	0	0.00
CBL12	On 06/09/2018	Spot Bond		12.12500	97.75807	12.05000	97.93258				0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	97.86117		97.82550				0.00	240,000,000	120,000,000.00
CBL14	On 01/02/2019	Spot Bond		12.42500	98.38109	12.35000	98.57189				0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.38103		100.35870				0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.03500	103.58375	8.96000	103.70649				0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	96.88734		96.85091				0.00	0	212,418,800.00
CBL18	On 23/08/2019	Spot Bond		12.42500	95.75057	12.35000	95.96328				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL19	On 02/11/2015	Spot Bond	0.00000		101.14287			101.12197			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		94.16107			93.29513			0.00	8,399,137,600	3,686,718,800.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.37173			100.34932			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	11.70000		90.63635		11.62000	90.88884			0.00	0	1,000,000,000.00
CCT01	On 23/06/2023	Spot Bond	9.57000		119.40364		9.48000	119.93905			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.85000		113.21522		9.76000	113.76490			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.73000		115.74501		8.64000	116.37642			0.00	0	5,700,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000		99.91126			99.88169			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.34500		105.96126		11.27000	106.00270			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		103.33426			103.30607			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		102.50629			102.47877			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.14410		10.00000	107.11610			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		101.64487			101.61684			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		101.93527			101.90809			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		101.05614			101.02825			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		101.89567			101.85055			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.09753			100.02259			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		101.59418			101.56672			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		101.65579			101.62737			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		101.72665			101.69713			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.52129			100.48364			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.51606			100.47878			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.54372			100.50446			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		101.69226			101.66905			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		102.23087			102.21091			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.75898	10.11000		101.73126			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		101.26130			101.23937			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		121.07874	2.76000		121.07660			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		107.20244			107.20244			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		120.91946	3.14000		120.91612			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.13190	8.25000		100.10990			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.95000		121.58429	2.95000		121.58151			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		120.53473	2.40000		120.53378			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		102.36643			102.33393			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.26500		103.63991	8.18000		103.74375			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.97265			100.95088			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.99312			100.97029			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.31500		103.72903	8.23000		103.83337			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.31500		103.72903	8.23000		103.83337			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.36500		102.55847	8.28000		102.67294			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		101.73266			101.70889			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		101.90632			101.88017			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.14400		10.00000	107.11600			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.14400		10.00000	107.11600			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.38351			100.36172			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.22441			100.20163			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		100.25275		9.35000	100.22745			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		100.25275		9.35000	100.22745			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000		99.82264			99.80417			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000		101.40819			101.38738			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000		101.41858			101.39829			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000		101.41913			101.39886			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000		101.40819			101.38738			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000		101.40819			101.38738			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000		101.44547			101.42439			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		102.31871			102.29675			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		101.95915			101.93656			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		102.41358			102.39179			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		102.41358			102.39179			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000		102.41358			102.39179			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000		101.87370			101.85081			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.85500		106.94149		8.78000	107.17160			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000		101.48697			101.46621			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000		101.96496			101.93799			0.00	0	0.00

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	101.94177			101.92013			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	101.93188			101.91038			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	101.99471			101.97309			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.23653			100.21476			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.22775			100.20221			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	102.15715			102.13587			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	103.03764			103.01593			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.86175			100.84294			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	101.64791			101.62735			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	101.47103			101.44951			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	101.55450			101.53314			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.88099			100.85878			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.53428			100.46225			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	101.88530			101.85902			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	101.67962			101.65301			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	103.84864			103.82597			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.14400		10.00000	107.11600			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	101.46741			101.43943			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	101.66136			101.63502			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	101.53203			101.50426			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	101.84777			101.82242			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	101.49204			101.46436			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	101.63650			101.60906			0.00	0	0.00

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	101.62395			101.59905			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	132.82710			132.82710			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	103.04864			103.02570			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	133.48789			133.48789			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	132.20578			132.20578			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	133.04467			133.04467			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	129.23404			129.23404			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	129.57084			129.57084			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.42783			100.40396			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.36000	98.64802		10.28000	99.02730			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.88000	100.33927		10.80000	100.72069			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	101.55246			101.52867			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	101.86067			101.83503			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.41828			100.39495			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.85617			100.83404			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.76994			100.74571			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	103.04460		8.80500	103.02008			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	101.63510			101.61262			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.84744			100.82553			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	125.91469			125.91469			0.00	0	0.00
CLN325	On 20/06/2018	Spot Bond	0.00000	101.70965			101.68612			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	101.73986			101.71591			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	101.85665			101.83106			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	101.77311			101.74879			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN330	On 20/06/2017	Spot Bond		0.00000	102.45937			102.42558			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	80.38744			80.32948			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	101.93467			101.90813			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	101.55246			101.52867			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	114.49615			114.49615			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	114.56950			114.56950			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.83036			100.80773			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	102.15241			102.12268			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	101.56139			101.53746			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	102.44424			102.41066			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	102.01519			101.98754			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	101.55085			101.52958			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	101.80027			101.77548			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.82245			100.80003			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.52795			100.50529			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	101.51669			101.49346			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.79136			100.76919			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.08930			100.01405			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	107.10814			107.08287			0.00	0	3,320,800,000.00
CLN358	On 30/04/2018	Spot Bond		0.00000	102.80601			102.78320			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	102.88960			102.86715			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	101.48999			101.46953			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	104.79770		10.55000	104.76794			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN362	On 20/03/2024	Spot Bond	9.54000	110.82832		9.46000	111.29821				0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	101.64271			101.62018				0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	103.12597			103.09901				0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.68000	113.04468		11.60000	113.47208				0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.76193			100.73452				0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.71000	106.21121		11.63000	106.61596				0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000	106.66703		10.02000	106.63823				0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.76193			100.73452				0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.90236			100.87902				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	101.92682			101.90023				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	101.61744			101.59525				0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	101.65177			101.62911				0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	101.65191			101.62925				0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	101.61859			101.59377				0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.05000	108.29431		8.97000	108.64390				0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	104.68291			104.80796				0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	101.80631			101.78144				0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000	104.74259		10.57000	104.71279				0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	105.06400		11.00000	105.03293				0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.89982			100.87863				0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	101.83651			101.81121				0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.90862			100.88674				0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.47000	108.69886		11.39000	109.13418				0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	102.01362			101.98584				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN386		On 20/03/2021	Spot Bond	0.00000	101.65166		101.62901			0.00	0	0.00
CLN387		On 26/01/2021	Spot Bond	0.00000	100.98086		100.95485			0.00	0	0.00
CLN388		On 20/09/2019	Spot Bond	0.00000	101.76294		101.73875			0.00	0	0.00
CLN389		On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN390		On 01/10/2016	Spot Bond	0.00000	101.33946		101.31501			0.00	0	0.00
CLN391		On 20/12/2015	Spot Bond	0.00000	101.52053		101.49968			0.00	0	0.00
CLN392		On 20/03/2017	Spot Bond	0.00000	101.55450		101.53314			0.00	0	0.00
CLN393		On 20/12/2019	Spot Bond	0.00000	91.27430		91.27430			0.00	0	0.00
CLN394		On 20/09/2022	Spot Bond	0.00000	101.64518		101.62255			0.00	0	0.00
CLN395		On 02/03/2018	Spot Bond	100.00000	8.58993	100.00000	100.00000			0.00	0	0.00
CLN42		On 18/04/2028	Spot Bond	7.01000	41.11657	7.01000	41.10893			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	173.73703		175.67720			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	8.10500	147.49707	8.01500	148.09288			0.00	0	0.00
CLN88		On 28/04/2028	Spot Bond	7.72000	165.93788	7.63000	167.80367			0.00	0	0.00
CLN89		On 02/03/2028	Spot Bond	7.72000	166.21852	7.63000	168.06871			0.00	0	0.00
CLNF01		On 20/10/2015	Spot Bond	0.00000	95.63480		95.61565			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	95.59747		95.57816			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	101.23604		101.21213			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	101.23604		101.21213			0.00	0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	101.75282		101.72878			0.00	0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	101.63974		101.61725			0.00	0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	101.66201		101.63921			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF08	On 10/07/2017	Spot Bond		0.00000	101.22311			101.19987			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	101.66532			101.64242			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.85617			100.83404			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	101.51620			101.49537			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	101.61150			101.58939			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	101.60139			101.57943			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	101.61144			101.58934			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.19740			100.17251			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	101.20786			101.18304			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.44500	108.12036		8.36000	108.28099			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.34500	104.05847		8.27000	104.24782		13,685,800,000,000.00	1,640,000,000	1,820,000,000.00	
COJ05	On 05/06/2023	Spot Bond		9.69000	117.07989		9.61000	117.53993			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		7.45000	105.00573		7.42500	105.00332			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.26000	111.79264		9.18000	112.14583			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond		9.32000	107.66248		9.24000	108.14369			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.69000	100.64185		9.61000	101.04907			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.45000	102.53747		10.36000	103.13772			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.45000	95.31799		10.36000	95.89979			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.15320			100.13104			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.86882			100.84851			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond		100.00000	11.22180		100.00000	11.19401			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond		0.00000	100.18942			100.16813			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond		0.00000	101.54086			101.51883			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond		0.00000	102.48014			102.46267			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL024	On 27/11/2017	Spot Bond	0.00000		100.14609			100.12519			0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000		100.26425			100.24663			0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		100.29178			100.27233			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		10.69359	100.00000	100.00000	10.66711			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		13.64036	100.00000	100.00000	13.60658			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.02500		101.67764	10.94500	10.94500	102.07519			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		14.11170	100.00000	100.00000	14.07675			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		6.80413	100.00000	100.00000	6.78728			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.76453	100.00000	100.00000	14.72798			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.75449			100.73462			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.72000		101.02081	7.64500	7.64500	101.16944			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000		100.00000	0.00000	0.00000	100.00000			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.26468			100.24574			0.00	0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.17730			100.15735			0.00	0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.05701	100.00000	100.00000	54.88159			0.00	0	10,000,000,000.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		58.81045	100.00000	100.00000	58.66319			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		99.94200			99.92259			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		101.26975			101.24649			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		100.59318			100.57341			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.62703			100.60540			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		102.14839			102.11871			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		101.44526			101.58850			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		101.86671			101.84099			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DRD04	On 03/07/2015	Spot Bond	0.00000	101.83771			101.80640			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.25000	105.67936		8.17000	106.05257			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.11500	112.77427		7.03000	112.86221			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.10500	106.06703		8.02000	106.39560			11,347,000,000.00	1,400,000	1,979,000,000.00
DV23	On 27/02/2023	Spot Bond	8.89000	106.43867		8.79000	107.00104			26,677,490,714,000.00	3,000,842,600	9,199,500,000.00
DV24	On 18/02/2024	Spot Bond	8.95000	104.91339		8.87000	105.38985			0.00	0	500,000,000.00
DV29	On 18/02/2029	Spot Bond	9.08500	108.37639		9.00000	109.05567			5,451,000,000,000.00	600,000,000	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	101.33378			101.31524			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	101.25032			101.22909			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	99.81268			99.79398			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.26357			100.24470			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	99.88917			99.87072			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	99.88752			99.86880			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.40271			100.38311			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	101.29356			101.27426			0.00	0	2,000,000,000.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.77969			100.75616			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.61500	126.90911		7.53000	127.31378			30,460,000,000,000.00	4,000,000,000	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	94.73996			94.68759			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL037	On 31/01/2037	Spot Bond	2.31000	99.33330		2.32000	99.16254			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000	134.86250		1.20000	134.86591			0.00	0	300,000,000.00
EL28	On 02/05/2028	Spot Bond	2.20000	122.43400		2.20000	122.43372			0.00	0	8,140,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL29	On 19/11/2029	Spot Bond	2.15000	110.58980		2.15000	110.58968			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.16000	110.29481		2.16000	110.29467			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.21000	102.57224		2.21000	102.57200			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.29000	99.69921		2.30000	99.53384			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.15000	106.96263		9.07000	107.28445			42,090,000,000.00	4,600,000	4,600,000.00
EMM02	On 11/03/2021	Spot Bond	9.00000	107.71093		8.92000	108.06910			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.50000	106.67739		9.41000	107.20695			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.72000	100.28994		9.63500	100.58447			0.00	0	507,857,100.00
EMM05	On 17/04/2029	Spot Bond	9.86000	107.77891		9.77500	108.15587			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.34830			100.32706			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	96.43965			96.42004			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	99.88687			99.86771			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.60439			100.58210			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.58163			100.56016			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.55150			100.53112			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	102.39281			102.37534			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000	100.19740			100.17945			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	100.21539			100.19581			0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.22376			100.20302			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	98.18182		100.00000	97.82609			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.02000	102.82767		10.99500	102.80572			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	103.13012			103.10279			0.00	36,780,000	36,780,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000	99.84101			99.81396			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS06	On 09/04/2018	Spot Bond	0.00000	100.06563			100.03897			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.50500	101.27092		9.43000	101.43986			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	101.34774			101.32470			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	97.02588			96.99901			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.37660			100.35392			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.39945			100.37541			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.14400		10.00000	107.11600			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.33511			100.31533			0.00	28,500,000	28,500,000.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.34867			100.32809			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.33240			100.31278			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.34370			100.32342			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.34469			100.32391			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.34011			100.31960			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.80000	100.55903		6.80000	100.54089		179,520,000,000,000.00	26,400,000,000	10,200,000,000.00	
ES18	On 20/04/2018	Spot Bond	7.49500	108.27364		7.42000	108.46392		252,505,601,133,000.00	33,689,873,400	14,359,700,000.00	
ES23	On 25/01/2023	Spot Bond	8.18000	111.51707		8.10000	111.98282		184,846,196,210,000.00	22,597,334,500	60,940,107,700.00	
ES26	On 02/04/2026	Spot Bond	8.48000	98.86463		8.39000	99.46410		237,635,033,216,000.00	28,022,999,200	13,593,300,000.00	
ES33	On 15/09/2033	Spot Bond	9.15500	85.18349		9.06000	85.91348		1,936,375,441,560,000.00	11,510,152,000	15,158,800,000.00	
ES42	On 25/04/2042	Spot Bond	9.15000	96.58627		9.05500	97.46488		393,450,000,000,000.00	43,000,000,000	16,200,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000	100.32715			100.30491			0.00	330,000,000	1,000,000,000.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.33716			100.31425			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.21655			100.19457			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.97361			100.95179			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		101.43296			101.41008			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.24157			100.21938			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		103.39945			103.38014			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		102.88693			102.86755			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.22012			100.19989			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.07758			100.00799			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.14083		100.00000	11.11293			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.84305		100.00000	10.81589			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		101.69193			101.67134			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.48417			100.46024			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		101.89115			101.86806			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		102.02394			101.99917			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.02500		100.07316		8.95000	100.28364			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		99.93132			99.91398			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		99.93125			99.91391			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.87561			100.85233			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		102.87809			105.07217			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.09098			100.01815			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.09246			100.01928			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.75000		103.70140		9.67000	104.04579			0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond	100.00000		0.01662		100.00000	0.00000		5,469,999,990,000,000.00	54,699,999,900	73,299,999,900.00	
FRBC21	On 21/12/2018	Spot Bond	9.80500		109.25514		9.73000	109.47004		108,639,400,000,000.00	11,080,000,000	5,540,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBC22	On 21/12/2018	Spot Bond	0.00000	101.85474			101.82868			0.00	294,260,000	294,260,000.00
FRBI22	On 31/01/2022	Spot Bond	2.25000	131.63441		2.25000	131.63392			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.25000	275.06792		2.25000	275.06697			0.00	0	200,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.42500	110.77967		2.42500	110.77872			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.48000	161.64047		2.48000	161.63890			0.00	0	100,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.27000	217.78126		2.27000	217.78038			0.00	0	100,000,000.00
FRBN04	On 15/09/2015	Spot Bond	7.27000	102.82303		7.24500	102.81584			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.70500	64.74283		7.70500	64.72631			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.43200	41.04179		9.43200	41.03182			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.67000	39.70500		9.67000	39.69508			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	102.57351		100.00000	102.30846			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.08290			100.05525			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	101.95487			101.92804			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	101.69231			101.66910			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	101.85794			101.83245			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	101.83651			101.81121			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000	101.74992			101.72584			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	102.04127			99.73086			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	101.80631			101.78144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	101.92106			101.89458			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	102.36950			102.33670			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	102.29917			102.26737			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	19.82103		100.09221	19.77191			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.63914			101.61659			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	110.55526			110.51156			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	102.17674			102.14685			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	103.59301			103.59301			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC150	On 20/09/2017	Spot Bond		0.00000	101.81745			101.79251			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	101.83768			101.81246			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	101.67812			101.65510			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	101.71569			101.69208			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	102.24892			102.21783			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	101.68547			101.66228			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	63.23710		13.22500	63.21425			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	101.58875			101.56692			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	101.59077			101.56891			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	102.33852			102.30641			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	101.66331			101.64043			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.65500	99.37699		3.65500	99.37282			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	101.73582			101.71194			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	101.73582			101.71194			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.24931			100.22660			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond		0.00000	101.55246			101.52867			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	99.76494			99.74149			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	101.63510			101.61262			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	101.59682			101.57487			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.72481			100.69875			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	101.87074			101.84496			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.50702			100.48580			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.71738			100.69158			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC182	On 26/01/2021	Spot Bond		0.00000	100.96589			100.94089			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	102.14839			102.11871			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	101.69957			101.67619			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	102.16470			102.13499			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	101.57869			101.55698			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	101.71569			101.69208			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	101.71569			101.69208			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	101.61458			101.59495			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	101.33068			101.30605			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	101.40280			101.37700			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	101.43420			101.41415			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.14400		10.00000	107.11600			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	101.15254			101.13177			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	101.81235			101.78739			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	101.13721			101.11634			0.00	200,000,000	100,000,000.00
FRC197	On 09/04/2016	Spot Bond		0.00000	101.41635			101.39628			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	101.07463			101.05380			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	101.07751			101.05663			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	101.03604			101.01285			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.94239			100.92125			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	101.03604			101.01285			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.93864			100.91758			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.64593			100.62214			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC205	On 06/05/2017	Spot Bond	8.75000		100.68310		8.75000	100.65863			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		105.67544			105.65137			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		10.93071		100.00000	10.90364			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		9.97920		100.00000	9.95449			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		96.54331			96.50224			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		1.73998		100.00000	1.73567			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.25848			100.23493			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		22.24933		100.00000	22.19423			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.56137			100.53828			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		8.62140		100.00000	8.60052			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		16.65465		100.00000	16.61295			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.56133			100.53824			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		16.62530		100.00000	16.58367			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.55999			100.53695			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.53227			100.51035			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.67554			100.65229			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.63490			100.61301			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.06000		125.14589		3.06000	125.14265			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.49941			100.47795			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.49293			100.47174			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.49293			100.47174			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.31667			100.29363			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		101.45644			101.43745			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		101.82347			101.79845			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC40	On 20/12/2015	Spot Bond	0.00000		101.81341			101.78853			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		99.91321			99.89143			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.85160			100.82778			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.59000		121.09741		3.59000	121.09253			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		101.84571			101.82039			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		101.86388			101.83831			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.64000		120.72324		3.64000	120.71822			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.62000		120.87274		3.62000	120.86778			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.36000		125.82357		3.36000	125.81929			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.43000		134.94057		3.43000	134.95954			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.95365			100.92706			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		101.61143			101.58933			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		101.83363			101.80848			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		102.13240			102.10312			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		102.05570			102.02749			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		101.76201			101.73775			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		101.75999			101.73577			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		102.09447			102.03676			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		101.55919			101.54026			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.36977		100.00000	12.33913			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		33.16781		100.00000	33.08746			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		92.35535		100.00000	92.04750			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		23.35283		100.00000	23.29501			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		6.63751		100.00000	6.62107			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD13U	On 31/12/2019	Spot Bond	100.00000		12.18295		100.00000	12.15278			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.50000		153.80119		5.50000	153.78698			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		101.27517			101.25771			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.77202			101.75198			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		101.97343			101.95336			0.00	0	2,400,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		101.23481			101.21488			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.79461			100.77308			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		99.90425			99.88051			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.57850			100.55579			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.06800		104.21352		2.06800	104.21364			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.41000		135.32047		2.42000	135.07561			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.89121			100.87022			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.20273		10.38000	101.17392			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.20273		10.38000	101.17392			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		108.68000			108.68000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.87053			100.97098			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.55000		109.13239		2.56000	108.93916			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.58000		208.48475		2.58000	208.48216			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.52000		109.71046		2.53000	109.51611			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		101.05361			101.03553			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.61000		207.61110		2.61000	207.60837			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.94317			100.91674			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS114	On 31/01/2025	Spot Bond		2.51000	109.94612		2.51000	109.94492			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond		2.61000	107.98717		2.62000	107.79619			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond		0.00000	101.21217			101.19395			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond		0.00000	50.44000			51.27400			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond		0.00000	100.52077			100.50148			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond		2.71500	106.01759		2.72500	105.83050			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond		2.73000	204.16117		2.73000	204.15782			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond		2.78000	202.74451		2.78000	202.74091			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond		2.44000	96.85568		2.44000	96.85482			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond		2.81000	201.90032		2.81000	201.89656			0.00	0	12,000,000,000.00
FRS124	On 31/01/2038	Spot Bond		2.99000	101.06096		3.00000	100.88363			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond		0.00000	100.42692			100.40836			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.37000	272.72892		2.37000	272.72708			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.26000	274.87210		2.26000	274.87107			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.98000	261.20224		2.98000	261.19616			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.72000	127.82413		2.72000	127.82200			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.82259			100.80012			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.25000	127.60947		2.25000	127.60899			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	101.04579			101.02233			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	101.27169			101.24922			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.65919			100.63649			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.39000	109.23534		2.40000	109.01252			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	20.88638		104.97509	20.83355			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	30.63695		101.07593	30.56036			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond	100.44759	22.63201	100.44759	22.57574					0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	28.87250	100.76967	28.80050					0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.10000	118.15854	2.10000	118.15861					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	2.37000	111.32280	2.37000	111.32201					0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.74699		98.74589					0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.40000	111.02618	2.40000	111.02531					0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.16921		100.14476					0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.46000	343.34474	2.46000	343.34159					0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.53725		100.51512					0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.15503		100.13271					0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	5.98000	104.23838	5.95500	104.22197				59,073,516,112,000.00	9,878,514,400	1,254,491,200.00	
FRX16	On 15/09/2016	Spot Bond	7.38500	104.66946	7.30000	104.77006					0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.82500	105.55456	7.75000	105.70305					0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.99500	110.88107	7.92000	111.06909					0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.47500	104.73620	8.39000	105.04081				5,085,000,000.00	600,000	1,980,000,000.00	
FRX20	On 01/10/2020	Spot Bond	8.67000	104.08625	8.59000	104.41139					0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.18000	92.15457	9.10000	92.55628					0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.24000	112.08641	9.15000	112.66854				5,992,417,200,000.00	648,530,000	848,530,000.00	
FRX26	On 01/10/2026	Spot Bond	9.60000	103.36802	9.51000	103.96204					0.00	0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond	8.00000	0.00000	8.00000	0.00000					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX31	On 21/02/2031	Spot Bond	10.03500		96.11896		9.95000	96.74470			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.73000		86.36457		9.63500	87.13333			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		101.43972			101.41997			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		101.45993			101.43991			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		101.51042			101.48970			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		101.59124			101.56941			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		101.65184			101.62919			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		101.91437			101.88811			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.26691			100.24744			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.27815			100.25787			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.12098			100.10021			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.28833			100.26731			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.29963			100.27781			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.30904			100.28655			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.35040			100.32494			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000		53.02910		100.00000	52.89631			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		8.89681		100.00000	8.87453			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.49264		100.00000	1.48890			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.25042		100.00000	0.24980			0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		101.26216			101.24025			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
GFC03	On 10/04/2015	Spot Bond		0.00000	101.22841			101.20804			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		8.89500	104.89537		8.82000	105.01250			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond		0.00000	100.51485			100.49710			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond		100.00000	9.15323		100.00000	9.13056			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond		100.00000	17.28637		100.00000	17.24357			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond		100.00000	10.86517		100.00000	10.83885			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	100.77705			100.75698			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond		0.00000	100.80737			100.78651			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond		0.00000	100.84497			100.82314			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond		0.00000	100.89715			100.87394			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond		0.00000	101.00225			100.98221			0.00	0	80,000,000.00
GRT03	On 15/10/2015	Spot Bond		0.00000	101.05184			101.03017			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.66742			100.64889			0.00	0	50,000,000.00
GRT06	On 11/12/2017	Spot Bond		0.00000	99.90314			99.88355			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.24737			100.22463			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	101.50252			101.48052			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			28,560,000,000,000.00	285,600,000	285,600,000.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	101.25864			101.23970			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	103.07189			103.05144			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HCH01	On 25/10/2016	Spot Bond	0.00000		100.99708			100.97066			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		9.21023		100.00000	9.18716			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		101.11412			101.09386			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		99.86404			99.84423			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.67210			100.65033			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.67987			100.65786			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond	0.00000		100.74902			100.73161			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond	0.00000		100.51485			100.49710			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	100.99212				100.96984			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.20020	100.29429			7.11669	100.48352			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000	100.00000			0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000	101.03581				101.01257			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.20093	104.41639			8.11763	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000			0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	101.09195				101.06747			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.65144	104.41639			8.56823	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000			0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	101.16052				101.13454			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	101.01357			100.99087			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	101.18088			101.15661			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	101.22147			101.19637			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.56241			100.53964			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.14400		10.00000	107.11600			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		8.82500	102.32843		8.75000	102.43789			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond		0.00000	100.34665			100.32145			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond		0.00000	100.32602			100.30231			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.83500	109.21109		7.75000	109.57674		8,311,368,000,000.00	1,060,800,000	1,330,800,000.00	
HWAY23	On 07/12/2023	Spot Bond		2.09000	278.22416		2.09000	278.22442			0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.09000	284.28362		2.09000	284.28388			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.10000	102.20839		9.00500	103.05653		53,145,820,000,000.00	5,840,200,000	3,743,800,000.00	
HWAY35	On 31/07/2035	Spot Bond		9.10000	102.23335		9.00500	103.09804			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	24.70002		100.00000	24.63885			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	62.18566		100.00000	62.03166			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	29.71745		100.00000	29.64385			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	21.72072		100.00000	21.66633			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	96.32800		100.00000	96.07845			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond		10.00000	107.14400		10.00000	107.11600			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.76000	117.55053		1.76000	117.55167		86,638,983,904,000.00	49,226,695,400	95,389,300,000.00	
I2038	On 31/01/2038	Spot Bond		1.79000	124.97287		1.80000	124.74843		130,021,184,428,000.00	72,637,533,200	00,593,546,400.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2046	On 31/03/2046	Spot Bond	1.86000	125.69536		1.86000	125.69626			83,858,758,068,000.00	45,085,353,800	74,694,258,400.00
I2050	On 31/12/2050	Spot Bond	1.88000	133.72934		1.88000	133.73018			4,808,174,848,440.00	2,557,539,813	60,327,984,500.00
IBC01	On 16/03/2015	Spot Bond	0.00000	98.75000			98.65000			0.00	0	400,000.00
IBL11	On 12/03/2015	Spot Bond	7.16000	99.88244		7.13500	99.86335			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	99.89509			99.87728			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.77932			101.75766			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.86500	101.35823		7.78000	101.41998			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.69500	105.84644		7.62000	106.03127			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.68500	101.15073		7.60000	101.24564			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.64732			100.62569			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	2.20000	128.54339		2.20000	128.54309			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.32000	131.05883		2.32000	131.05809			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	101.30906			101.28679			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	101.70318			101.67934			0.00	1,780,000,000	1,690,000,000.00
IBL39	On 02/04/2018	Spot Bond	7.81500	106.27398		7.74000	106.45681			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	99.94904			99.93095			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.68735			100.66861			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.45819			100.43786			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.14400		10.00000	107.11600			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.35500	100.49429		8.28000	100.71032			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.77500	95.05389		8.69000	95.35078			2,632,500,000.00	300,000	2,470,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	101.35543			101.33532			0.00	0	1,200,000,000.00
IBL49	On 02/04/2018	Spot Bond	7.89500	101.61189		7.82000	101.79014			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.82500	101.95355		8.74000	102.29250			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL52		On 31/07/2016	Spot Bond	0.00000	100.53052			100.50991			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond	0.00000	100.64742			100.62648			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond	7.90000	99.82101		7.90000	99.79965			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond	8.13500	100.67634		8.06000	100.87390			0.00	0	0.00
IBL56		On 31/01/2019	Spot Bond	0.00000	100.71232			100.68933			0.00	0	0.00
IBL57		On 13/02/2017	Spot Bond	0.00000	100.41166			100.39147			0.00	0	0.00
IBL58		On 13/02/2017	Spot Bond	7.46500	102.36118		7.39000	102.47575			0.00	0	0.00
IBL59		On 17/02/2019	Spot Bond	8.09500	104.13350		8.02000	104.36643			0.00	0	0.00
IBL60		On 17/02/2024	Spot Bond	9.17000	107.00193		9.09000	107.47932			0.00	0	0.00
IBL61		On 31/03/2019	Spot Bond	0.00000	101.30197			101.27907			0.00	0	0.00
IBL62		On 24/04/2017	Spot Bond	0.00000	100.76563			100.74524			0.00	0	0.00
IBL63		On 29/07/2017	Spot Bond	0.00000	100.71657			100.69588			0.00	0	0.00
IBL64		On 29/07/2019	Spot Bond	0.00000	100.73129			100.71019			0.00	0	0.00
IBL65		On 29/07/2021	Spot Bond	0.00000	100.74586			100.72436			0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond	100.00000	0.00774		100.00000	0.00772			0.00	0	0.00
IDCG01		On 22/10/2016	Spot Bond	0.00000	100.91529			100.89520			0.00	0	0.00
IDCG02		On 22/10/2018	Spot Bond	0.00000	100.87372			100.85266			0.00	0	0.00
IDCG03		On 22/10/2020	Spot Bond	8.40000	102.81185		8.32000	103.14216			0.00	0	0.00
IDCG04		On 24/11/2017	Spot Bond	0.00000	100.20564			100.18475			0.00	0	0.00
IDCG05		On 24/11/2019	Spot Bond	0.00000	100.21227			100.19070			0.00	0	0.00
IDCG06		On 24/11/2024	Spot Bond	9.45000	103.29057		9.36000	103.83323			0.00	0	0.00
IDCP01		On 19/04/2015	Spot Bond	5.00000	101.88589		5.00000	101.87202			0.00	0	0.00
IDCP02		On 19/04/2015	Spot Bond	5.00000	101.88589		5.00000	101.87202			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.46491		5.00000	100.45121			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.88993		5.00000	101.87611			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	99.91251		4.00000	99.90158			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	101.53494		4.00000	101.52390			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	46.12459		100.00000	46.01037			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	45.94291		100.00000	45.82915			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	45.94291		100.00000	45.82915			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	108.66215		9.20000	108.63531			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.40666			100.38223			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.15214		100.00000	7.13443			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000	100.92936			100.91178			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.61500	99.78803		8.53000	99.76684			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.41998			100.39136			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	14.04138		100.00000	14.00621			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	92.35535		100.00000	92.04750			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	14.82112		100.00000	14.78442			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	15.99203		100.00000	15.95198			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.30763		100.00000	1.30512			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	9.78742		100.00000	9.76319			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	8.85989		100.00000	8.83770			0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	10.76468		100.00000	10.73803			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000	31.57184		100.00000	31.49366			0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000	74.48980		100.00000	74.33809			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN294U	On 13/08/2015	Spot Bond	100.00000		69.52381	100.00000	69.39163				0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		68.73823	100.00000	68.60902				0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		83.14351	100.00000	82.95455				0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.30000		99.87932	6.30000	99.86211				0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.40000		99.39004	6.40000	99.37273				0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.40000		99.26895	6.40000	99.25167				0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.40000		99.14814	6.40000	99.13091				0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.50000		98.89053	6.50000	98.87312				0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.50000		98.76877	6.50000	98.75140				0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.50000		98.52616	6.50000	98.50887				0.00	0	0.00
INA523	On 03/06/2015	Spot Bond	6.50000		98.38805	6.50000	98.37082				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.68263		101.65379				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.81958		102.83288	10.78719	102.82094				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.81958		102.05483	10.78719	102.04298				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.77362		101.74866				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.73968		101.71519				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.74321	6.50000	102.72516				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.78618		101.76158				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		93.41310		93.41310				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		101.64577		101.62507				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		101.02601		101.00657				0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.14400	10.00000	107.11600				0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		101.71442		101.69083				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING232	On 04/10/2018	Spot Bond	0.00000	101.85701			101.83632			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.97679			100.95776			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	103.19479			103.17589			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	98.57658			98.55968			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000	100.91723			100.89885			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	105.83315			105.81384			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.62933			100.60009			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000	90.34653		100.00000	90.12346			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	101.12741			101.10699			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.14400		10.00000	107.11600			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	101.10718			101.08527			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	101.12131			101.09912			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.37500	104.27104		8.29000	104.40982			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	101.31378			101.28974			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	101.34472			101.32019			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	101.36537			101.34051			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000	101.03806			101.01667			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000	101.08977			101.06734			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond	0.00000	100.89110			100.87327			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.15000	103.74281		9.07000	104.09338			33,855,000,000,000.00	3,700,000,000	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	101.98526			101.96254			0.00	0	9,950,000,000.00
IPL6	On 28/09/2017	Spot Bond	8.38500	107.44075		8.31000	107.58987			4,192,500,000.00	500,000	1,590,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	101.26604			101.24438			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	101.15661			101.13422			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL9	On 20/05/2021	Spot Bond	0.00000		100.58948			100.56820			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		101.80433			101.77896			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.34000		102.73723		8.31500	102.72181			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		103.25665			103.23468			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		99.99958			99.97701			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.60000		125.60912		3.60000	125.60404			0.00	0	528,180,000.00
IV019	On 31/03/2028	Spot Bond	3.66000		147.94459		3.66000	147.93842			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		101.50197			101.47458			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		101.26504			101.24052			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		101.13869			101.11385			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		99.86738			99.84501			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		101.58826			101.56277			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.76000		98.46639		3.76000	98.46197			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.76000		105.06968		3.76000	105.06496			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		99.88353			99.86005			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.45407			100.42836			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	9.97500		114.70458		9.90000	114.88552		241,594,500,000,000.00	24,220,000,000	12,110,000,000.00	
IV09	On 30/04/2018	Spot Bond	0.00000		101.03246			101.00471			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.76000		140.77743		3.76000	140.77118			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond	100.00000		85.48009		100.00000	85.28037			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000		84.10138		100.00000	83.90805			0.00	0	0.00
IVA510	On 05/03/2015	Spot Bond	6.30000		99.98274		6.30000	99.94825			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond	6.30000		99.84490		6.30000	99.82769			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA515	On 09/04/2015	Spot Bond	6.40000		99.35541		6.40000	99.33811			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond	6.40000		99.23440		6.40000	99.21714			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond	6.40000		99.11368		6.40000	99.09646			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond	6.50000		98.85571		6.50000	98.83831			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond	6.50000		98.61267		6.50000	98.59535			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond	6.50000		98.49159		6.50000	98.47432			0.00	0	0.00
IVA523	On 04/06/2015	Spot Bond	6.50000		98.37082		6.50000	98.35359			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		101.13885			101.11890			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.14400		10.00000	107.11600			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.00556			100.98539			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		101.20893			101.18823			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.27711			100.25691			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.24982			100.22683			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.08351			100.01191			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		101.12813			101.10622			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		101.13534			101.11329			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		101.14974			101.12741			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		101.08491			101.06382			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.98588			100.96373			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.76544			100.74339			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		101.63147			101.61010			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.37327			100.35203			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.15661			100.13682			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC026		On 26/02/2016	Spot Bond	0.00000	100.15510			100.13550			0.00	0	0.00
IVC027		On 03/04/2019	Spot Bond	0.00000	101.30864			101.28627			0.00	0	0.00
IVC028		On 09/04/2015	Spot Bond	0.00000	101.06116			101.04166			0.00	0	0.00
IVC029		On 24/04/2017	Spot Bond	0.00000	100.80267			100.78133			0.00	0	0.00
IVC030		On 29/04/2015	Spot Bond	0.00000	100.68741			100.66755			0.00	0	0.00
IVC032		On 19/06/2016	Spot Bond	0.00000	101.51580			101.49596			0.00	0	0.00
IVC033		On 30/06/2019	Spot Bond	0.00000	101.41173			101.38775			0.00	0	0.00
IVC034		On 30/06/2021	Spot Bond	0.00000	101.44769			101.42315			0.00	0	0.00
IVC035		On 30/06/2019	Spot Bond	0.00000	101.44768			101.42315			0.00	0	0.00
IVC036		On 16/07/2019	Spot Bond	8.69500	103.36137		8.62000	103.60898			0.00	0	0.00
IVC037		On 16/07/2019	Spot Bond	100.00000	13.00113		100.00000	12.97204			0.00	0	0.00
IVC038		On 16/07/2019	Spot Bond	100.00000	11.12434		100.00000	11.09680			0.00	0	0.00
IVC039		On 17/07/2015	Spot Bond	0.00000	100.91125			100.89080			0.00	0	0.00
IVC040		On 24/07/2021	Spot Bond	8.82000	103.58781		8.74000	103.95487			0.00	0	0.00
IVC041		On 29/07/2017	Spot Bond	0.00000	100.77990			100.75744			0.00	0	0.00
IVC042		On 14/08/2015	Spot Bond	0.00000	100.37394			100.35269			0.00	0	0.00
IVC043		On 15/09/2015	Spot Bond	0.00000	99.81858			101.56207			0.00	0	0.00
IVC044		On 16/10/2015	Spot Bond	0.00000	103.90699			103.88962			0.00	0	0.00
IVC045		On 24/10/2015	Spot Bond	0.00000	100.77086			100.75033			0.00	0	0.00
IVC046		On 24/10/2017	Spot Bond	0.00000	101.88635			101.86642			0.00	0	0.00
IVC047		On 27/10/2015	Spot Bond	7.14000	102.86800		7.11500	102.86376			0.00	0	0.00
IVC048		On 06/11/2017	Spot Bond	0.00000	100.63086			100.60762			0.00	0	0.00
IVC049		On 21/11/2019	Spot Bond	0.00000	100.24750			100.22476			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC050	On 03/12/2017	Spot Bond	0.00000	100.01488			100.03981			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000	100.69066			100.66762			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000	100.49554			100.47424			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000	100.51871			100.49553			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000	100.06022		100.00000	51.44897			0.00	14,800,000,000	14,800,000,000.00
JAS01	On 31/01/2018	Spot Bond	0.00000	100.90486			100.87818			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.77092			100.74811			0.00	375,700,000	375,700,000.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.86813			100.84538			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	52.89631		100.00000	52.76385			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	101.48299			101.46033			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	98.54153		100.00000	98.28083			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	99.85937			99.83889			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	99.85389			99.83263			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.97770			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	55.84151		100.00000	55.70323			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.09298			100.06971			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.83211			100.80531			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.10000	146.92436		8.01000	147.80328			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	101.42024			101.39967			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	101.46544			101.44216			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	99.68436			99.60875			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000	100.14735			100.12920			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000	99.69618			101.47275			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000	101.46298			101.44147			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK11		On 28/11/2019	Spot Bond	9.77500	101.99983		9.69000	102.28867			0.00	0	0.00
LBK12U		On 25/02/2020	Spot Bond	9.71000	100.23601		9.71000	100.20976			0.00	0	0.00
LEW01		On 31/10/2016	Spot Bond	0.00000	100.68466			100.66254			0.00	0	0.00
LGL02		On 13/08/2017	Spot Bond	8.47500	98.69412		8.40000	98.83245			12,712,500,000.00	1,500,000	3,780,000,000.00
LGL03		On 03/04/2018	Spot Bond	8.54500	100.81782		8.47000	100.99139			0.00	0	0.00
LGL04		On 14/08/2020	Spot Bond	9.44500	99.32511		9.36000	99.65365			1,889,000,000.00	200,000	770,000,000.00
LGL05		On 12/12/2021	Spot Bond	0.00000	99.86720			99.84484			0.00	0	0.00
LHL01		On 13/12/2015	Spot Bond	0.00000	99.79800			99.76885			0.00	0	0.00
LHL02		On 13/12/2015	Spot Bond	9.66000	103.16476		9.63500	103.15646			0.00	0	1,040,000,000.00
LHL03		On 13/12/2016	Spot Bond	0.00000	99.77921			99.74740			0.00	0	0.00
LOM01		On 25/11/2019	Spot Bond	0.00000	100.27006			100.23978			0.00	0	0.00
LRFA1		On 17/11/2025	Spot Bond	0.00000	100.30337			100.28128			0.00	0	0.00
LRFB1		On 17/11/2025	Spot Bond	0.00000	100.31117			100.28888			0.00	0	0.00
LRFC1		On 17/11/2025	Spot Bond	0.00000	100.33339			100.30951			0.00	0	0.00
MAQ060		On 09/04/2015	Spot Bond	0.00000	100.99284			100.97505			0.00	0	0.00
MAQ062		On 13/11/2015	Spot Bond	0.00000	100.39756			100.37855			0.00	0	0.00
MAQ064		On 09/03/2015	Spot Bond	0.00000	99.94798			99.93065			0.00	0	0.00
MAQ065		On 14/12/2015	Spot Bond	0.00000	99.80859			101.52687			0.00	0	0.00
MAQ066		On 24/04/2015	Spot Bond	0.00000	99.14665			99.12923			0.00	0	0.00
MAQ067		On 11/05/2015	Spot Bond	0.00000	98.85295			98.83558			0.00	0	0.00
MAQ068		On 09/06/2015	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
MAQ0A1		On 28/02/2018	Spot Bond	0.00000	100.07141			100.05355			0.00	0	0.00
MAQ0A2		On 31/08/2017	Spot Bond	0.00000	100.07192			100.05394			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQN01	On 28/03/2017	Spot Bond		0.00000	101.79239			101.76443			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	101.01808			100.99817			0.00	60,000,000	60,000,000.00
MBF029	On 01/10/2015	Spot Bond		0.00000	101.41626			101.39371			0.00	45,700,000	45,700,000.00
MBF030	On 01/10/2017	Spot Bond		0.00000	102.11865			102.09614			0.00	9,100,000	109,100,000.00
MBF033	On 28/03/2016	Spot Bond		0.00000	101.40119			101.37912			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.12900			100.11140			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.44210			100.42190			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.92273			100.90367			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	101.00228			100.98213			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.52798			100.50843			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.48965			100.46944			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.50052			100.47987			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	99.94250			99.92335			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	39.36693		100.00000	39.26944			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	95.80052		100.00000	95.54974			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	22.44823		100.00000	22.39263			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	16.76952		100.00000	16.72799			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	16.86059		100.00000	16.81883			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond		100.00000	16.17551		100.00000	16.13500			0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond		100.00000	21.88471		100.00000	21.82991			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.35500	105.80991		8.28000	106.04708			835,500,000.00	100,000	600,000,000.00
MBSA02	On 15/04/2019	Spot Bond		8.37500	105.26956		8.30000	105.50571			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond		0.00000	101.65062			101.63164			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	103.13126			103.10979			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA4	On 05/01/2019	Spot Bond	0.00000		101.26176			101.24067			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		101.31634			101.29432			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.63000		104.98184		7.55500	105.07150			21,364,000,000,000.00	2,800,000,000	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.34500		104.73548		8.27000	104.95915			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.07500		106.32009		8.99500	106.70822			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		101.44980			101.42992			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		101.50033			101.47975			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.12500		106.30294		9.04000	106.59781			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.31000		100.39466		7.28500	100.38752			0.00	0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.15076			100.12890			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.55500		102.75327		8.48000	102.88034			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		101.64234			101.62170			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.95000		109.83079		8.87000	110.18371			7,160,000,000,000.00	800,000,000	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.09243			100.01865			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		25.95570		100.00000	25.89143			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.26972			100.25012			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.25500		102.67746		8.18000	102.80593			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.26000		102.06125		7.23500	102.05032			145,200,000,000.00	20,000,000	10,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.24500		105.39762		8.17000	105.53628			0.00	0	860,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		6.71521		100.89771	6.69826			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		6.80292		100.61875	6.78579			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	95.96841			95.93918			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.40317			100.38030			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.43723			100.41247			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	0.96977		100.00000	0.96734			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	0.96977		100.00000	0.96734			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.53500	100.89087		8.45500	101.30982			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.66500	99.77489		7.66500	99.75416			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	8.64500	103.61363		8.56000	103.97134			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	8.40000	108.91347		8.32000	109.27319			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	8.87000	109.77831		8.79000	110.26089			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	101.23050			101.21114			0.00	0	40,000,000.00
NBK14A		On 26/06/2021	Spot Bond	8.76000	104.31486		8.68000	104.67894			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.25631			100.23680			0.00	0	0.00
NBK15A		On 11/02/2022	Spot Bond	9.00000	99.41161		8.92000	99.79235			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	101.33930			101.32032			0.00	0	0.00
NBK16A		On 12/02/2025	Spot Bond	9.70000	98.92695		9.61000	99.46308			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.94590			100.92630			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.25592			100.23667			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	101.27858			101.25885			0.00	0	0.00
NBK19B		On 26/06/2017	Spot Bond	0.00000	101.30509			101.28414			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK20B	On 25/06/2021	Spot Bond	0.00000	101.35902			101.33854			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.46862			100.44901			0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000	100.45189			100.43075			0.00	0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000	100.46377			100.44208			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000	100.45481			100.43404			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000	100.49624			100.47307			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.13000	106.74006		7.10500	106.73236			5,197,770,000,000.00	729,000,000	1,539,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	102.54223			102.52328			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.27500	111.43340		8.10000	112.10490			3,310,000,000.00	400,000	1,640,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.27500	38.92618		10.18500	39.22356			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.06000	103.95527		7.03500	103.93852			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	101.06573			101.04451			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	101.05429			101.03064			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.47500	106.09807		7.39000	106.16220			76,245,000,000.00	10,200,000	1,890,200,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.48122			101.46001			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	101.62739			101.60564			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.30812			101.28501			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.13065			101.10739			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.08782			100.01519			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	95.02918			95.01070			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.08261			100.01181			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	100.83872			100.81639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.78003			100.75757			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	91.43964			91.42053			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.23080			101.21192			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.40150			100.37870			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	101.56598			101.54450			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	101.48516			101.46479			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.92585			101.90451			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	101.43563			101.41593			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	101.41942			101.39994			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	101.41842			101.39895			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.70725			100.68627			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	101.63510			101.61262			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.44500	112.12962		9.35500	112.66855			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	101.62503			101.60269			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.48000	111.02405		9.39000	111.57843			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	101.63510			101.61262			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	101.46984			101.44965			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	101.50965			99.80094			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	101.65122			101.62851			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	101.67137			101.64838			0.00	0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000	100.06214		100.00000	8.63217			0.00	0	30,000,000,000.00
NED11	On 17/09/2015	Spot Bond	7.85000	106.31516		7.82500	106.30555			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.95496			100.92963			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	98.77143			98.74455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED15	On 08/04/2024	Spot Bond		9.55500	109.81613		9.48000	110.25539			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	103.15585			103.13483			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	101.23110			101.20679			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond		0.00000	101.20656			101.18228			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	101.07977			101.06095			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		9.44500	121.55904		9.44500	121.52806			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.28984			100.26662			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.14400		10.00000	107.11600			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.27000	169.21680		2.27000	169.21612			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond		2.62000	137.94436		2.62000	137.94245			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond		3.45000	184.67125		3.45000	184.66224			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.17500	106.08088		8.09000	106.43436			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond		0.00000	99.93191			99.91470			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		8.80500	107.10754		8.72000	107.44902			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.22757			100.20660			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.27161			100.25225			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.21568			100.19580			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.22315			100.20259			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond		0.00000	100.21869			100.19854			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond		9.00500	108.93652		8.92000	109.38214			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond		0.00000	100.22321			100.20266			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond		0.00000	100.22761			100.20664			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.22464			100.20395			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.20500	107.05411		9.12000	107.39074			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.23364			100.21214			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.23058			100.20935			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.23207			100.21071			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.28676			100.26041			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.26878			100.24407			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.23652			100.21475			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.10000	116.35290		8.02500	116.58526			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.85000	122.84970		8.77000	123.31220			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.16500	172.89299		2.16500	172.89280			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.60000	123.18539		9.51000	123.93429		57,984,000,000,000.00	6,040,000,000	3,020,000,000.00	
NTC12	On 25/08/2016	Spot Bond	0.00000	101.22453			101.20410			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.07159			101.05166			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	101.60078			101.57861			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	99.96239			99.94123			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.14929			100.12777			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.17109			100.14637			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.11865			100.08896			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.14895		100.00000	16.10851			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	60.80681		100.00000	60.65623			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.15000	104.26281		7.12500	104.25840		100,959,430,000,000.00	14,120,200,000	7,060,200,000.00	
OML02	On 21/11/2024	Spot Bond	0.00000	100.12433			100.10084			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.32500	102.24218		9.24000	102.53597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OTCA2U	On 31/07/2016	Spot Bond	100.00000		35.68385		100.00000	35.59450			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		97.94000			97.94000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.38043			100.36013			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.14400		10.00000	107.11600			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.98240			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		102.91271			102.89205			0.00	0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		100.07918			100.05938			0.00	0	0.00
PMM17	On 06/03/2016	Spot Bond	100.00000		51.20000		100.00000	0.00000			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		101.51322			101.49054			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		101.51939			101.49567			0.00	0	1,000,000,000.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.86775			100.84632			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.05000		105.58030		8.97000	105.94367			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.75564			100.73495			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.77621			100.75498			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.78547			100.76399			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.80603			100.78400			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.89438			100.87001			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.91491			100.88999			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.79655			100.77300			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.52000		45.07612		7.43000	45.49111			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.16000		103.40425		6.13500	103.40016		5,323,718,400,000,000.00	64,240,000,000	58,810,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.26500		96.81405		6.18000	96.83966			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.36500		109.88445		6.28000	109.99582		3,032,550,878,202,000.00	76,441,614,800	96,034,300,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R159P	On 15/09/2016	Spot Bond	6.19500	91.11646		6.11000	91.21594			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.70000	123.58641		7.61000	124.35226		7,019,865,921,510,000.00	09,073,496,300	32,481,964,300.00	
R187P	On 21/12/2026	Spot Bond	7.44000	42.25096		7.35000	42.67720			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.36000	39.66414		7.27000	40.09933			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.76000	284.87211		1.76000	284.87492		31,648,613,040,000.00	17,982,166,500	21,546,851,900.00	
R202	On 07/12/2033	Spot Bond	1.78000	233.52881		1.78000	233.53100		229,372,843,084,000.00	28,861,147,800	72,647,455,600.00	
R2023	On 28/02/2023	Spot Bond	7.47000	101.78532		7.39000	102.24616		9,348,719,908,626,000.00	51,501,995,800	09,322,000,000.00	
R203	On 15/09/2017	Spot Bond	6.69500	103.35631		6.62000	103.51325		2,281,674,855,203,000.00	34,454,795,400	095,685,200,000.00	
R2030	On 31/01/2030	Spot Bond	8.09000	99.96796		8.00000	100.71764		8,306,400,341,968,000.00	26,749,115,200	069,980,300,000.00	
R2032	On 31/03/2032	Spot Bond	8.22000	103.82117		8.13500	104.57687		8,541,556,874,664,000.00	39,118,841,200	078,320,942,600.00	
R2037	On 31/01/2037	Spot Bond	8.29000	102.89095		8.19500	103.84342		4,359,380,922,044,000.00	25,860,183,600	090,281,590,700.00	
R204	On 21/12/2018	Spot Bond	6.92500	105.16541		6.85000	105.39827		1,200,127,434,157,500.00	17,346,921,900	089,646,779,900.00	
R2044	On 31/01/2044	Spot Bond	8.34000	105.26100		8.24500	106.31693		1,402,938,832,236,000.00	68,218,085,400	79,693,611,900.00	
R2048	On 28/02/2048	Spot Bond	8.33000	104.84027		8.23500	105.93379		1,891,329,282,220,000.00	27,050,334,000	00,803,853,100.00	
R207	On 15/01/2020	Spot Bond	7.12500	101.49487		7.04000	101.82151		4,422,222,333,150,000.00	20,662,783,600	081,611,400,000.00	
R208	On 31/03/2021	Spot Bond	7.25000	100.48414		7.17000	100.84709		8,725,166,426,200,000.00	03,471,231,200	54,821,295,400.00	
R209	On 31/03/2036	Spot Bond	8.25000	82.86002		8.15500	83.64613		0,521,664,390,050,000.00	75,353,259,400	082,365,900,000.00	
R210	On 31/03/2028	Spot Bond	1.76000	174.95045		1.76000	174.95216		14,308,320,400,000.00	8,129,727,500	20,381,764,600.00	
R211	On 31/01/2017	Spot Bond	1.50000	130.22112		1.50000	130.22330		88,121,983,800,000.00	58,747,989,200	37,899,633,200.00	
R212	On 31/01/2022	Spot Bond	1.75000	135.83023		1.75000	135.83157		609,474,861,975,000.00	48,271,349,700	52,914,535,600.00	
R213	On 28/02/2031	Spot Bond	8.13500	90.06037		8.05000	90.74343		9,437,675,159,021,000.00	60,132,164,600	029,801,577,000.00	
R214	On 28/02/2041	Spot Bond	8.28000	81.21759		8.18500	82.06019		0,336,621,941,900,000.00	48,384,292,500	091,968,612,000.00	
R227C	On 15/03/2015	Spot Bond	6.42500	99.84183		6.34000	99.82660			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.26500	96.81405		6.18000	96.83966			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R229C	On 15/03/2016	Spot Bond	6.18500	93.94813	6.10000	94.01196			0.00		0	0.00	
R230C	On 15/09/2016	Spot Bond	6.19500	91.11646	6.11000	91.21594			0.00		0	0.00	
R327C	On 21/06/2015	Spot Bond	6.33500	98.17675	6.25000	98.18426			0.00		0	0.00	
R328C	On 21/12/2015	Spot Bond	6.20500	95.26419	6.12000	95.31079			0.00		0	0.00	
R329C	On 21/06/2016	Spot Bond	6.18500	92.42075	6.10000	92.50416			0.00		0	0.00	
R330C	On 21/12/2016	Spot Bond	6.24500	89.55484	6.16000	89.67244			0.00		0	0.00	
R331C	On 21/06/2017	Spot Bond	6.67000	86.02684	6.59500	86.15486			0.00		0	0.00	
R332C	On 21/12/2017	Spot Bond	6.72000	83.13798	6.64500	83.29178			0.00		0	0.00	
R333C	On 21/06/2018	Spot Bond	6.93000	79.89912	6.85500	80.07533			0.00		0	0.00	
R334C	On 21/12/2018	Spot Bond	6.91000	77.27998	6.83500	77.47856			0.00		0	0.00	
R335C	On 21/06/2019	Spot Bond	6.89000	74.76117	6.81500	74.98051			0.00		0	0.00	
R336C	On 21/12/2019	Spot Bond	6.88000	72.30492	6.80500	72.54339			0.00		0	0.00	
R337C	On 21/06/2020	Spot Bond	7.08500	69.17117	7.00000	69.45936			0.00		0	0.00	
R338C	On 21/12/2020	Spot Bond	7.06500	66.87942	6.98000	67.18571			0.00		0	0.00	
R339C	On 21/06/2021	Spot Bond	7.17000	64.18660	7.09000	64.48708			0.00		0	0.00	
R340C	On 21/12/2021	Spot Bond	7.14000	62.08720	7.06000	62.40205			0.00		0	0.00	
R341C	On 21/06/2022	Spot Bond	7.11000	60.07389	7.03000	60.40195			0.00		0	0.00	
R342C	On 21/12/2022	Spot Bond	7.08000	58.14272	7.00000	58.48292			0.00		0	0.00	
R343C	On 21/06/2023	Spot Bond	7.04000	56.33507	6.96000	56.68673			0.00		0	0.00	
R344C	On 21/12/2023	Spot Bond	7.00000	54.60475	6.92000	54.96698			0.00		0	0.00	
R345C	On 21/06/2024	Spot Bond	7.64000	49.81610	7.55000	50.20895			0.00		0	0.00	
R346C	On 21/12/2024	Spot Bond	7.60000	48.16457	7.51000	48.56557			0.00		0	0.00	
R347C	On 21/06/2025	Spot Bond	7.56000	46.58577	7.47000	46.99413			0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R348C	On 21/12/2025	Spot Bond	7.52000	45.07612		7.43000	45.49111			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.48000	43.63225		7.39000	44.05318			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.44000	42.25096		7.35000	42.67720			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.40000	40.92921		7.31000	41.36019			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.36000	39.66414		7.27000	40.09933			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	103.20350			103.17957			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.58802			100.56772			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	103.69076			103.66706			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	102.45542			102.43148			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	99.91051			99.88805			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	21.31015	100.00000	21.25679				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	14.85791	100.00000	14.82112				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	26.04078	100.00000	25.97630				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	58.66319	100.00000	58.51628				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	31.92679	100.00000	31.84594				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	20.48513	100.00000	20.43230				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	7.93817	100.00000	7.91354				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	12.61904	100.00000	12.58649				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	10.79006	100.00000	10.76223				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.00831	100.00000	8.98508				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.42184			101.40030			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	99.90180			99.88194			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	101.82133			101.80064			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.15121			100.12943			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB05	On 27/11/2019	Spot Bond		0.00000	100.15873			100.13587			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	101.34541			101.32563			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond		0.00000	101.93920			101.92000			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond		0.00000	100.17733			100.15738			0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond		0.00000	100.14159			100.12389			0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		15.68857		100.00000	15.65057			0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		11.00554		100.00000	10.97888			0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		9.11822		100.00000	9.09613			0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		8.42560		100.00000	8.40519			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.49699			100.47661			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	101.07906			101.05772			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.62966			100.60723			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	99.94198			99.92257			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.92956			100.90769			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.08662			100.01199			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	99.94006			99.91999			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.61054			100.59134			0.00	30,000,000	30,000,000.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.95650			100.93450			0.00	20,000,000	20,000,000.00
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	86.55388			86.50228			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	82.74857			82.70650			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	88.74748			88.68535			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	87.59898			87.53411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP013	On 27/09/2016	Spot Bond	0.00000	102.05338			102.02083			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	83.58397			83.51396			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	92.65625			92.60473			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	102.93679		12.35000	102.90272			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	14.38515		100.00000	14.34914			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.09662			100.07407			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	101.61186			101.58941			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	5.57904		100.00000	5.56538			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	24.21492		100.00000	24.15496			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	55.75602		100.00000	55.61640			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	14.24669		100.00000	14.22923			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	29.78365		100.00000	29.70907			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	104.83991			104.79338			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	78.26329			78.15463			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.55000	110.36938		8.47000	110.73629			1,710,000,000.00	200,000	850,000,000.00
RW23	On 10/12/2023	Spot Bond	8.72000	106.99322		8.64000	107.46820			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.36500	109.12182		9.28000	109.77926			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	97.46930			97.39338			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.56500	108.17790		7.48000	108.29553			17,399,500,000,000.00	2,300,000,000	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	107.14400		10.00000	107.11600			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.94822			100.92607			0.00	707,000,000	141,400,000.00
SBK14	On 01/12/2017	Spot Bond	8.74500	104.68199		8.67000	104.83966			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	101.81389			101.79217			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.98365			100.96386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK17	On 30/07/2024	Spot Bond	0.00000	102.44325			102.42284			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.91338			100.88917			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.89780			100.87400			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	100.10425			100.02822			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000	100.96140			100.93460			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.87000	103.27930		6.84500	103.26573			4,774,013,151,000.00	694,907,300	694,907,300.00
SBK9	On 10/04/2018	Spot Bond	8.42500	103.31188		8.35000	103.48963			39,934,500,000,000.00	4,740,000,000	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.65000	102.62551		7.59500	102.63292			14,220,585,000,000.00	1,858,900,000	929,450,000.00
SBN29	On 15/09/2015	Spot Bond	7.96000	102.46493		7.96000	102.44284			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.41000	102.75017		7.38500	102.74260			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.09500	100.14679		8.02000	100.29372			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.55500	102.67482		7.53000	102.66685			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.72500	102.58662		7.64000	102.60945			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	99.80911			99.78929			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	101.31515			101.29266			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.74500	106.67130		7.67000	106.82236			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.28646			101.26642			0.00	1,400,000,000	700,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000	101.55154			101.52964			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	105.36688			105.35473			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.72000	108.97892		8.64000	109.35289			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.60000	106.10010		9.51000	106.69766			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.41683			100.39317			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.32997			100.31121			0.00	0	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS23	On 23/05/2017	Spot Bond	0.00000	100.41184			100.39088			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	102.44659			102.42930			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.50500	103.74796		8.43000	103.98816			3,411,355,500,000.00	401,100,000	1,300,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	20.02038		100.00000	19.97558			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.01000	107.17154		8.93000	107.65360			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.96392			100.94399			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.52000	102.58081		8.44000	102.84056			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.61000	92.70968		9.52000	93.25807			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	99.35250			99.33291			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.35000	105.36651		9.26000	106.00645			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	101.52633			101.50635			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	101.56839			101.54786			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.50000	108.38875		9.41000	108.93344			0.00	0	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000	100.73122			100.71012			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000	100.75071			100.72907			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.52500	98.61369		8.44000	98.92221			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.62000	97.55092		9.53000	98.08175			0.00	0	0.00
SBS39	On 29/01/2030	Spot Bond	10.18500	97.34418		10.10000	97.94807			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.95000	100.85601		8.87000	101.22509			0.00	0	2,210,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.36500	106.89211		7.28000	106.98170			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.37000	272.72892		2.37000	272.72708			0.00	0	150,000,000.00
SBSI12	On 31/01/2017	Spot Bond	2.14500	128.67422		2.14500	128.67410			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000	20.82931		100.00000	20.77656			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		101.04430			101.02451			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		25.63592		100.00000	25.57244			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.77000		127.19763		2.77000	127.19535			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.74321		6.50000	102.72516			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.93474			100.91444			0.00	0	500,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000		101.45129			101.42702			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.85835			102.83461			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.72500		101.64031		8.65000	101.77127			0.00	0	320,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.60680			100.58647			0.00	0	4,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		101.34462			101.32317			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		101.55345			101.53210			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		21.77525		100.00000	21.72072			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.14400		10.00000	107.11600			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		99.88200			99.86204			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		84.64248		100.00000	84.45098			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		101.74500			101.72410			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		38.68958		100.00000	38.59378			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		34.54310		100.00000	34.45757			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		27.87879		100.00000	27.81050			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS19	On 10/09/2017	Spot Bond	9.03500	102.31819		8.96000	102.46164			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	101.04572			101.02285			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	101.46550			101.44041			0.00	0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000	100.24755			100.22463			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.61500	103.22419		7.53000	103.31988		32,592,200,000,000.00	4,280,000,000	2,140,000,000.00	
SLI3	On 15/08/2023	Spot Bond	8.52500	100.96154		8.45000	101.15951			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.09500	104.26365		8.02000	104.40977		134,998,291,250,000.00	16,676,750,000	5,309,350,000.00	
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.23265			100.21126			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.36305			100.34286			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.67873			100.65796			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.21817			100.19830			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.22401			100.20361			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.07935			100.51460			0.00	0	900,000,000.00
SSA01	On 28/06/2016	Spot Bond	7.79500	104.02661		7.72000	104.09859			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.97251			100.95145			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	101.24733			101.22686			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	101.03780			101.01598			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.80000	100.11201		8.72000	100.40701		5,287,040,000,000.00	600,800,000	650,000,000.00	
SSN001	On 01/03/2017	Spot Bond	0.00000	100.08941			100.01639			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	101.53349			101.50909			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.86516			100.84215			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.63000	94.16408		8.55000	94.49483			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.63000	94.16408		8.55000	94.49483			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.37500	96.56805		8.29000	96.87188			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN008	On 18/06/2017	Spot Bond	0.00000		101.71592			101.69389			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.57500		101.32404		7.50000	101.47462			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.51000		109.94612		2.51000	109.94492			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.08500		101.35614		8.01000	101.57526			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.16531			100.24818			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.55000		108.77105		9.46000	109.40420			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.07891			100.00899			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.75500		78.03177		9.67000	78.58333			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.95812			100.93559			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.99795			100.97751			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		101.50592			101.48219			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		101.11401			101.09116			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		99.46323			99.43781			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		100.21169			100.19049			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	100.00000		1.37797		100.00000	100.00000			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond	0.00000		99.94821			99.93095			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000		99.93090			99.91362			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000		99.81016			99.79290			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000		100.87544			100.82073			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000		99.05477			99.03726			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000		99.05737			99.03991			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000		98.94873			98.93121			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1224	On 14/05/2015	Spot Bond	0.00000		98.79062			98.77309			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000		98.73957			98.72130			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000		98.70631			98.68882			0.00	0	0.00
SY1227	On 18/03/2015	Spot Bond	0.00000		99.79348			99.77627			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond	0.00000		98.65582			98.63837			0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond	0.00000		98.52719			98.50966			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.62000		102.38680		6.59500	102.38263			3,707,200,000,000.00	560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.31000		108.66235		8.22000	109.28572			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		55.74759		100.00000	55.60799			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.89224			100.87215			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.62006			100.59993			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.07927			100.00926			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		101.39932			101.38012			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		101.47007			101.44991			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.26283			100.24400			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		98.02796			97.99073			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.67863			100.65966			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.71634			100.69620			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.61500		102.28939		7.53000	102.38052			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.93447			100.91407			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.95922			100.93827			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.00220		7.83000	100.98076			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.92086			100.90076			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.95180			100.93101			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A6	On 18/07/2017	Spot Bond		0.00000	101.00135			100.97955			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond		0.00000	100.92086			100.90076			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	100.95180			100.93101			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	100.91754		7.16000	100.89794			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	101.01237			100.99024			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	101.00743			100.98541			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	101.12591			101.10125			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	101.10988			101.08559			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	101.59218			101.55712			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	101.53719			101.50336			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	100.91962			100.89954			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	100.95922			100.93827			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	101.06786		8.73000	101.04401			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	100.63937			100.61916			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	100.95180			100.93101			0.00	2,000,000,000	500,000,000.00
TH11A6	On 18/07/2041	Spot Bond		8.39500	100.44059		8.32000	100.63416			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	100.45946			100.43774			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	100.97221			100.95037			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	101.01484			100.99266			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	101.00125			100.97936			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	101.01717			100.99434			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	101.12345			101.09884			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	101.11852			101.09402			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11C3	On 18/07/2041	Spot Bond		0.00000	101.09704			101.07246			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	101.50661			101.47347			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	101.51150			101.47825			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	101.51417			101.48041			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.21963			100.19962			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.22694			100.20626			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		8.72500	101.89144		8.64000	102.18042			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond		0.00000	100.22255			100.20228			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond		0.00000	100.23278			100.21157			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond		8.63500	99.90819		8.55000	100.19474			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond		0.00000	100.50248			100.48228			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond		0.00000	100.52902			100.50775			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond		8.74500	98.91309		8.66000	99.19632			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.24589			100.22349			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.24589			100.22349			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond		0.00000	100.55883			100.53636			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.26915			100.24462			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.26915			100.24462			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond		0.00000	100.61170			100.58709			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.36286			100.32977			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.36286			100.32977			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	100.82468			100.79143			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.97347			100.95159			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.49003		101.06155	6.47381			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000		101.20877			101.18827			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		100.95473			100.93327			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		101.41942			101.39865			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		100.95473			100.93327			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		100.96722			100.94549			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		100.97347			100.95159			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		100.94723			100.92594			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		100.96722			100.94549			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		101.03590			101.01266			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		101.03590			101.01266			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		101.03590			101.01266			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		101.13572			101.11029			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		101.16067			101.13469			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		101.12949			101.10419			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		101.62726			101.59101			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		101.65830			101.62136			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		101.64588			101.60922			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.29000		104.81950		7.26500	104.80270			7,290,000,000,000.00	1,000,000,000	1,900,820,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL20	On 22/02/2020	Spot Bond	9.07500	88.28351		8.99000	88.67024			0.00	0	500,000,000.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	107.14400		10.00000	107.11600			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.65500	106.65446		7.58000	106.81647		419,494,765,500,000.00	54,800,100,000	30,413,500,000.00	
TN20	On 17/09/2020	Spot Bond	8.90000	111.79513		8.82000	112.12746		386,263,560,000,000.00	43,400,400,000	21,393,900,000.00	
TN20U	On 14/04/2020	Spot Bond	100.00000	1.04666		100.00000	1.04407			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.17500	113.12600		9.09500	113.60064		246,165,250,000,000.00	26,830,000,000	11,230,000,000.00	
TN25	On 19/08/2025	Spot Bond	9.40000	101.04219		9.31000	101.61283		324,300,000,000,000.00	34,500,000,000	16,890,000,000.00	
TN27	On 14/11/2027	Spot Bond	9.46000	98.64139		9.35000	99.40090		283,812,298,000,000.00	30,001,300,000	16,130,000,000.00	
TN30	On 09/10/2030	Spot Bond	9.79000	109.86857		9.70000	110.58588		88,110,000,000,000.00	9,000,000,000	3,500,000,000.00	
TN40	On 09/10/2040	Spot Bond	10.19000	109.41425		10.09500	110.28743		50,950,000,000,000.00	5,000,000,000	2,500,000,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000	99.92698			99.90856			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.25909			100.23804			0.00	0	193,443,300.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.37811			100.35661			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.38740			100.36539			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.38831			100.36624			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.43392			100.40930			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.52847			100.49861			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.38788			100.36583			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	101.20670			101.18750			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.14400		10.00000	107.11600			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	101.21704			101.19621			0.00	41,100,000	13,700,000.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	101.24154			101.22030			0.00	85,500,000	28,500,000.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	101.01913			100.99935			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	101.08477			101.06375			0.00	0	1,100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR30	On 31/12/2099	Spot Bond	10.00000		100.16075		10.00000	100.13394			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.15674		9.75000	100.13060			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.15612		100.00000	10.12994			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		99.79904			101.60326			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		99.78676			101.70144			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		99.77994			101.75597			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		99.77857			101.76687			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		99.74040			102.07211			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		99.65598			102.74706			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		12.41342		100.00000	12.38234			0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000		99.76176			99.74344			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		99.50791			99.48969			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000		99.25687			99.23874			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		98.51209			98.49416			0.00	0	30,000,000,000.00
TSP168	On 11/06/2015	Spot Bond	0.00000		98.25253			98.23451			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		97.67263			97.65401			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		97.45835			97.44007			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		97.17608			97.15763			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		96.88069			96.86201			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		96.60842			96.58969			0.00	100,000,000	46,300,000,000.00
TSP175	On 17/09/2015	Spot Bond	0.00000		99.57536			99.53676			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		98.43585			98.39770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP178	On 29/10/2015	Spot Bond	0.00000	95.54952			95.53074			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	95.09121			95.07269			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	94.73562			94.71675			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	94.09470			94.07630			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000	99.08988			99.07333			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	93.88671			93.86846			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000	93.50191			93.48329			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond	100.00000	50.19026		100.00000	100.00000			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.37486		100.00000	13.34136			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000	100.94021			100.92247			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000	100.91171			100.89384			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000	100.82233			100.80445			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000	100.78453			100.76670			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000	100.59616			100.57753			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000	100.43305			100.41501			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000	100.40959			100.39178			0.00	0	0.00
TWC086	On 24/03/2015	Spot Bond	0.00000	100.17488			100.15739			0.00	0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000	100.14356			100.12562			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000	101.02349			101.00342			0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000	100.15890			100.13904			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000	100.91870			100.90068			0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000	100.14575			100.12753			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UG21	On 02/03/2021	Spot Bond		8.65000	109.54160		8.57000	109.90700			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VJA01U	On 20/01/2023	Spot Bond		100.00000	8.81125		100.00000	8.79342			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond		100.00000	8.60742		100.00000	8.59000			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond		0.00000	101.25954			101.23902			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond		0.00000	100.76365			100.74407			0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond		100.00000	66.72761		100.00000	100.00000		2,310,000,000,000,000.00	23,100,000,000	7,700,000,000.00	
VKE01	On 08/05/2015	Spot Bond		0.00000	100.51710			100.49578			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.53319			100.51122			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.53393			100.51193			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	101.37821			101.35505			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	101.41481			101.39109			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond		100.00000	8.27169		100.00000	8.25496			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond		100.00000	8.06786		100.00000	8.05153			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond		100.00000	0.00020		100.00000	0.00020			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.75500	109.98735		6.67000	110.07163		135,100,000,000,000.00	20,000,000,000	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond		1.99000	234.61737		1.99000	234.61816			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond		6.48000	102.98252		6.45500	102.97034			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.19500	106.07415		7.12000	106.20948		68,107,870,000,000.00	9,466,000,000	4,733,000,000.00	
WSP3	On 28/05/2019	Spot Bond		7.48000	107.84114		7.40500	108.09662		1,613,705,280,000.00	215,736,000	71,912,000.00	
WSP4	On 28/05/2020	Spot Bond		7.75000	107.70681		7.66500	108.05689			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		7.79000	108.29840		7.71000	108.67997		42,066,000,000,000.00	5,400,000,000	2,700,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z014	On 30/06/2015	Spot Bond	6.11000	98.09518		6.08500	98.08678			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.04000	96.37282		6.01500	96.37165			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.11000	98.07907		6.08500	98.07075			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.87000	73.45942		6.79500	73.68948			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	64.85737		100.00000	64.73432			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	34.32982		100.00000	34.26469			0.00	0	0.00
Total for j-Bonds :										1.52e+017	0,603,427,613	1299667921500.00
Grand Total:										1.52e+017	0,603,556,674	1299672189779.00