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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/03/2015

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		11.84060	11.84060		11.75340	11.75340		13.11	0.00	0	5,000.00
\$ / R	On 05/03/2015	Any day expiry	11.63	Call	211.99760	0.21200	136.87380	0.13687	211.998	18.46	0.00	0	5,000.00
\$ / R	On 09/03/2015	Any day expiry		11.84440	11.84440		11.75920	11.75920		14.21	0.00	0	5,000.00
\$ / R	On 09/03/2015	Any day expiry	11.43	Call	418.34550	0.41835	337.32860	0.33733	418.346	17.49	0.00	0	5,000.00
\$ / R	On 12/03/2015	Any day expiry		11.85020	11.85020		11.76490	11.76490		14.94	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future		11.85790	11.85790		11.77250	11.77250		14.24	715,849,565.10	60,369	1,074,274.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	0.01610	0.00002	0.03440	0.00003	0.016	24.33	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	0.03760	0.00004	0.07610	0.00008	0.038	22.47	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	0.08140	0.00008	0.15790	0.00016	0.081	20.87	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	0.18600	0.00019	0.33900	0.00034	0.186	19.28	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	0.23460	0.00023	0.41690	0.00042	0.235	18.87	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	0.28310	0.00028	0.49350	0.00049	0.283	18.55	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	0.29680	0.00030	0.51500	0.00052	0.297	18.46	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	0.48050	0.00048	0.79690	0.00080	0.480	17.65	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	858.68940	0.85869	773.75760	0.77376	858.689	16.83	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	0.78940	0.00079	1.25760	0.00126	0.789	16.83	0.00	0	76,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	610.81600	0.61082	528.20110	0.52820	610.816	14.80	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	4.39550	0.00440	8.23720	0.00824	4.396	14.75	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	6.50310	0.00650	11.70320	0.01170	6.503	14.70	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	467.33430	0.46733	388.85080	0.38885	467.334	14.66	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	10.88900	0.01089	18.60350	0.01860	10.889	14.64	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Call	448.78900	0.44879	371.10350	0.37110	448.789	14.64	4,487,890.00	10,000	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	14.37330	0.01437	23.89170	0.02389	14.373	14.60	0.00	0	9,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.47	Call	403.27700	0.40328	327.89140	0.32789	403.277	14.59	4,032,770.00	10,000	0.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	342.05590	0.34206	270.67440	0.27067	342.056	14.53	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	25.69020	0.02569	40.35830	0.04036	25.690	14.52	0.00	0	50.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	333.59020	0.33359	262.85830	0.26286	333.590	14.52	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	292.47480	0.29247	225.28810	0.22529	292.475	14.47	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.65	Call	253.61270	0.25361	190.45280	0.19045	253.613	14.42	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	65.65830	0.06566	94.26970	0.09427	65.658	14.36	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	183.81760	0.18382	129.98270	0.12998	183.818	14.33	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	177.47790	0.17748	125.46370	0.12546	177.478	14.32	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.81	Call	147.65110	0.14765	0.00000	0.00000	147.651	14.28	2,953,022.00	20,000	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	105.39840	0.10540	75.33900	0.07534	105.398	14.59	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	153.73220	0.15373	210.09020	0.21009	153.732	14.65	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.95	Call	87.72790	0.08773	62.52570	0.06253	87.728	14.93	0.00	0	7,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	72.76840	0.07277	51.84310	0.05184	72.768	15.28	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	214.86840	0.21487	279.34310	0.27934	214.868	15.28	0.00	0	800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	60.20020	0.06020	42.97740	0.04298	60.200	15.62	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	10.68670	0.01069	8.69980	0.00870	10.687	18.71	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Put	652.78670	0.65279	736.19980	0.73620	652.787	18.71	0.00	0	300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	7.89250	0.00789	6.76090	0.00676	7.893	19.24	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	7.05390	0.00705	6.16630	0.00617	7.054	19.43	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	3.29290	0.00329	3.36450	0.00336	3.293	20.81	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	1.51270	0.00151	1.63500	0.00164	1.513	22.32	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	0.03350	0.00003	0.04090	0.00004	0.034	28.11	0.00	0	46,165.00
\$ / R	On 17/03/2015	Any day expiry			11.85980	11.85980	11.77440	11.77440		14.28	0.00	0	1,220.00
\$ / R	On 17/03/2015	Any day expiry	11.68	Call	236.38230	0.23638	176.58710	0.17659	236.382	14.30	0.00	0	7,000.00
\$ / R	On 27/03/2015	Any day expiry			11.87890	11.87890	11.79330	11.79330		14.31	0.00	0	2,936.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	1.35130	0.00135	1.83500	0.00184	1.351	16.00	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	3.77440	0.00377	5.44090	0.00544	3.774	14.72	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	6.06500	0.00607	8.91010	0.00891	6.065	14.14	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	331.33420	0.33133	269.25660	0.26926	331.334	13.84	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	204.67970	0.20468	156.22920	0.15623	204.680	14.16	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	0.18340	0.00018	0.17250	0.00017	0.183	27.94	0.00	0	300.00
\$ / R	On 30/03/2015	Any day expiry			11.88460	11.88460	11.79900	11.79900		14.07	0.00	0	1,157.00
\$ / R	On 01/04/2015	Any day expiry			11.88840	11.88840	11.80280	11.80280		14.09	0.00	0	282.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	9.95000	0.00995	14.45400	0.01445	9.950	13.45	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	80.17490	0.08017	63.63300	0.06363	80.175	15.83	0.00	0	22,187.00
\$ / R	On 02/04/2015	Any day expiry			11.89030	11.89030	11.80470	11.80470		14.11	0.00	0	0.00
\$ / R	On 02/04/2015	Any day expiry	11.81	Call	228.73010	0.22873	179.16080	0.17916	228.730	13.95	0.00	0	2,500.00
\$ / R	On 28/04/2015	Any day expiry			11.94070	11.94070	11.85480	11.85480		13.82	0.00	0	2,729.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	5.92210	0.00592	9.79490	0.00979	5.922	13.36	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	22.61420	0.02261	30.22040	0.03022	22.614	12.89	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	231.35390	0.23135	195.22960	0.19523	231.354	14.02	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	8.38900	0.00839	12.83280	0.01283	8.389	28.53	0.00	0	300.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 13/05/2015	Any day expiry		11.96990	11.96990	11.88390	11.88390		13.71	0.00	0	6,000.00
\$ / R		On 15/05/2015	Any day expiry		11.97380	11.97380	11.88780	11.88780		13.72	0.00	0	0.00
\$ / R		On 27/05/2015	Any day expiry		11.99730	11.99730	11.91120	11.91120		13.81	0.00	0	1,625.00
\$ / R	10.80	On 27/05/2015	Any day expiry	Put	12.51260	0.01251	18.57390	0.01857	12.513	12.82	0.00	0	300.00
\$ / R	10.94	On 27/05/2015	Any day expiry	Put	20.04550	0.02005	27.54130	0.02754	20.045	12.74	0.00	0	3,655.00
\$ / R	11.15	On 27/05/2015	Any day expiry	Put	38.35900	0.03836	48.14040	0.04814	38.359	12.61	0.00	0	250.00
\$ / R	11.90	On 27/05/2015	Any day expiry	Call	361.69070	0.36169	312.41730	0.31242	361.691	13.59	0.00	0	3,655.00
\$ / R	12.21	On 27/05/2015	Any day expiry	Call	241.67670	0.24168	210.73040	0.21073	241.677	14.57	0.00	0	250.00
\$ / R	15.48	On 27/05/2015	Any day expiry	Call	21.33320	0.02133	27.49410	0.02749	21.333	28.23	0.00	0	300.00
\$ / R		On 03/06/2015	Any day expiry		12.01100	12.01100	11.92480	11.92480		13.79	0.00	0	0.00
\$ / R	11.93	On 03/06/2015	Any day expiry	Call	367.00760	0.36701	319.37430	0.31937	367.008	13.63	0.00	0	10,000.00
\$ / R		On 09/06/2015	Any day expiry		12.02280	12.02280	11.93690	11.93690		13.79	0.00	0	288.00
\$ / R		On 12/06/2015	Foreign Exchange Future		12.02900	12.02900	11.94310	11.94310		13.99	1,031,462,692.00	85,748	253,801.00
\$ / R	10.73	On 12/06/2015	Foreign Exchange Future	Put	14.94780	0.01495	19.96720	0.01997	14.948	13.02	0.00	0	22,850.00
\$ / R	10.75	On 12/06/2015	Foreign Exchange Future	Put	15.63380	0.01563	20.88690	0.02089	15.634	12.96	0.00	0	10,000.00
\$ / R	10.80	On 12/06/2015	Foreign Exchange Future	Put	17.48820	0.01749	23.94660	0.02395	17.488	12.82	0.00	0	9,100.00
\$ / R	10.98	On 12/06/2015	Foreign Exchange Future	Put	29.18020	0.02918	38.43390	0.03843	29.180	12.64	0.00	0	22,320.00
\$ / R	11.00	On 12/06/2015	Foreign Exchange Future	Put	30.95900	0.03096	40.43280	0.04043	30.959	12.64	0.00	0	55,000.00
\$ / R	11.30	On 12/06/2015	Foreign Exchange Future	Call	799.01370	0.79901	725.81150	0.72581	799.014	12.56	0.00	0	2,170.00
\$ / R	11.48	On 12/06/2015	Foreign Exchange Future	Call	658.04700	0.65805	594.12950	0.59413	658.047	12.59	0.00	0	1,600.00
\$ / R	11.50	On 12/06/2015	Foreign Exchange Future	Call	644.07610	0.64408	580.84770	0.58085	644.076	12.64	0.00	0	3,940.00
\$ / R	11.50	On 12/06/2015	Foreign Exchange Future	Put	115.07610	0.11508	137.74770	0.13775	115.076	12.64	0.00	0	1,750.00
\$ / R	11.60	On 12/06/2015	Foreign Exchange Future	Call	577.34460	0.57734	517.60230	0.51760	577.345	12.89	0.00	0	500.00
\$ / R	11.65	On 12/06/2015	Foreign Exchange Future	Call	545.95240	0.54595	487.96730	0.48797	545.952	13.01	0.00	0	800.00
\$ / R	12.30	On 12/06/2015	Foreign Exchange Future	Call	257.00020	0.25700	227.41920	0.22742	257.000	14.85	0.00	0	1,600.00
\$ / R	12.56	On 12/06/2015	Foreign Exchange Future	Call	192.93180	0.19293	172.35120	0.17235	192.932	15.75	0.00	0	1,750.00
\$ / R	12.63	On 12/06/2015	Foreign Exchange Future	Call	178.94590	0.17895	160.58810	0.16059	178.946	15.99	0.00	0	9,100.00
\$ / R	13.00	On 12/06/2015	Foreign Exchange Future	Call	123.04860	0.12305	113.14590	0.11315	123.049	17.31	0.00	0	65,000.00
\$ / R	13.22	On 12/06/2015	Foreign Exchange Future	Call	100.11070	0.10011	93.35010	0.09335	100.111	18.10	0.00	0	22,850.00
\$ / R	13.46	On 12/06/2015	Foreign Exchange Future	Call	80.32250	0.08032	76.24120	0.07624	80.323	18.90	0.00	0	22,320.00
\$ / R		On 26/06/2015	Any day expiry		12.05800	12.05800	11.97190	11.97190		14.01	0.00	0	4,136.00
\$ / R	10.80	On 26/06/2015	Any day expiry	Put	21.66340	0.02166	28.66090	0.02866	21.663	12.78	0.00	0	300.00
\$ / R	11.15	On 26/06/2015	Any day expiry	Put	54.58980	0.05459	66.08940	0.06609	54.590	12.59	0.00	0	250.00
\$ / R	12.46	On 26/06/2015	Any day expiry	Call	249.38180	0.24938	223.43120	0.22343	249.382	15.38	0.00	0	250.00
\$ / R	15.88	On 26/06/2015	Any day expiry	Call	33.55730	0.03356	37.23570	0.03724	33.557	27.91	0.00	0	300.00
\$ / R		On 30/06/2015	Any day expiry		12.06630	12.06630	11.98010	11.98010		13.99	0.00	0	8,000.00
\$ / R		On 29/07/2015	Any day expiry		12.12630	12.12630	12.03970	12.03970		14.31	0.00	0	250.00
\$ / R	10.80	On 29/07/2015	Any day expiry	Put	31.99350	0.03199	38.92090	0.03892	31.993	12.78	0.00	0	300.00
\$ / R	11.15	On 29/07/2015	Any day expiry	Put	69.12660	0.06913	81.85070	0.08185	69.127	12.53	0.00	0	250.00
\$ / R	12.71	On 29/07/2015	Any day expiry	Call	266.68120	0.26668	243.89030	0.24389	266.681	16.10	0.00	0	250.00
\$ / R	16.15	On 29/07/2015	Any day expiry	Call	51.10050	0.05110	52.93430	0.05293	51.101	27.48	0.00	0	300.00
\$ / R		On 27/08/2015	Any day expiry		12.18630	12.18630	12.09920	12.09920		14.40	0.00	0	250.00
\$ / R	10.80	On 27/08/2015	Any day expiry	Put	40.71470	0.04071	47.94850	0.04795	40.715	12.79	0.00	0	300.00
\$ / R	11.15	On 27/08/2015	Any day expiry	Put	79.39340	0.07939	92.64430	0.09264	79.393	12.44	0.00	0	250.00
\$ / R	12.97	On 27/08/2015	Any day expiry	Call	273.85960	0.27386	254.06490	0.25406	273.860	16.77	0.00	0	250.00
\$ / R	16.50	On 27/08/2015	Any day expiry	Call	60.04550	0.06005	63.24490	0.06324	60.046	27.07	0.00	0	300.00
\$ / R		On 10/09/2015	Any day expiry		12.21520	12.21520	12.12790	12.12790		14.35	0.00	0	285.00
\$ / R		On 14/09/2015	Foreign Exchange Future		12.22330	12.22330	12.13600	12.13600		14.33	33,980,774.00	2,780	42,918.00

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\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	30.18140		0.03018		37.05510	0.03706	30.181	13.16	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,655.52610		1.65553	1,575.28560	1.57529	1,655.526	13.08	0.00	0	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	59.23430		0.05923	69.50160	0.06950	59.234	12.33	0.00	0	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,284.43840		1.28444	1,208.43320	1.20843	1,284.438	12.29	0.00	0	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	61.13840		0.06114	72.43320	0.07243	61.138	12.29	0.00	0	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	93.18730		0.09319	107.24280	0.10724	93.187	12.37	0.00	0	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	111.09320		0.11109	126.45590	0.12646	111.093	12.41	0.00	0	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	162.33670		0.16234	180.87720	0.18088	162.337	12.50	0.00	0	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	173.69680		0.17370	192.86510	0.19287	173.697	12.51	0.00	0	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	815.05790		0.81506	752.42640	0.75243	815.058	12.54	0.00	0	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	603.37290		0.60337	553.95980	0.55396	603.373	13.73	0.00	0	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	420.58520		0.42059	387.52140	0.38752	420.585	15.25	0.00	0	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	291.20050		0.29120	271.82570	0.27183	291.200	16.94	0.00	0	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	238.04040		0.23804	224.09760	0.22410	238.040	17.95	0.00	0	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	170.09330		0.17009	163.34480	0.16334	170.093	19.56	0.00	0	0	115,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	146.48070		0.14648	142.23530	0.14224	146.481	20.37	0.00	0	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	128.80620		0.12881	126.42340	0.12642	128.806	21.13	0.00	0	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.25160		12.25160	12.16440	12.16440		14.45	0.00	0	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	48.15250		0.04815	55.75000	0.05575	48.153	12.67	0.00	0	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	87.38250		0.08738	101.91570	0.10192	87.383	12.28	0.00	0	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	141.34640		0.14135	158.31290	0.15831	141.346	12.45	0.00	0	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	280.85190		0.28085	264.48920	0.26449	280.852	17.47	0.00	0	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	189.92400		0.18992	181.98050	0.18198	189.924	19.45	0.00	0	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	74.95030		0.07495	72.74180	0.07274	74.950	26.90	0.00	0	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.31210		12.31210	12.22530	12.22530		14.53	0.00	0	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	54.04010		0.05404	63.77080	0.06377	54.040	12.56	0.00	0	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	95.03240		0.09503	108.75590	0.10876	95.032	12.20	0.00	0	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	288.85040		0.28885	274.28540	0.27429	288.850	18.13	0.00	0	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	92.03270		0.09203	92.11490	0.09211	92.033	26.64	0.00	0	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.36860		12.36860	12.28200	12.28200		14.59	0.00	0	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	59.31700		0.05932	68.56580	0.06857	59.317	12.48	0.00	0	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	99.03480		0.09903	114.86880	0.11487	99.035	12.05	0.00	0	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	293.47200		0.29347	280.40050	0.28040	293.472	18.69	0.00	0	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	91.71630		0.09172	90.75600	0.09076	91.716	26.46	0.00	0	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.39490		12.39490	12.30840	12.30840		14.69	0.00	0	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.40110		12.40110	12.31470	12.31470		14.68	0.00	0	0	52,138.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	76.64260		0.07664	85.85620	0.08586	76.643	12.24	0.00	0	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,527.74260		1.52774	1,450.55620	1.45056	1,527.743	12.24	0.00	0	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,483.07260		1.48307	1,406.17230	1.40617	1,483.073	12.16	0.00	0	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,311.42110		1.31142	1,243.27880	1.24328	1,311.421	12.00	0.00	0	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,159.98810		1.15999	1,094.64330	1.09464	1,159.988	12.25	0.00	0	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	222.99420		0.22299	246.72490	0.24672	222.994	12.52	0.00	0	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	467.39790		0.46740	442.03430	0.44203	467.398	16.36	0.00	0	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	445.06950		0.44507	421.51600	0.42152	445.069	16.63	0.00	0	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	424.29370		0.42429	402.45390	0.40245	424.294	16.90	0.00	0	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	380.12510		0.38013	361.97720	0.36198	380.125	17.55	0.00	0	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	258.47550		0.25848	249.34360	0.24934	258.475	19.86	0.00	0	0	580.00
\$ / R	On 21/12/2015	Any day expiry			12.42190		12.42190	12.33540	12.33540		14.65	0.00	0	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	63.05040	0.06305	72.38940	0.07239	63.050	12.38	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	100.48290	0.10048	116.68990	0.11669	100.483	11.87	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	295.65670	0.29566	284.40590	0.28441	295.657	19.26	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	89.72850	0.08973	90.35510	0.09036	89.729	26.16	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.53170	12.53170	12.44510	12.44510		14.90	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	222.66140	0.22266	249.90390	0.24990	222.661	12.23	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	279.23640	0.27924	281.02080	0.28102	279.236	22.44	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.58970	12.58970	12.50290	12.50290		14.98	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.59590	12.59590	12.50900	12.50900		14.98	0.00	0	0.00
\$ / R	On 09/06/2016	Any day expiry			12.77440	12.77440	12.68650	12.68650		15.39	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.78260	12.78260	12.69470	12.69470		15.51	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			12.97560	12.97560	12.88650	12.88650		15.87	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.98380	12.98380	12.89470	12.89470		15.86	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.16030	13.16030	13.07010	13.07010		16.04	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.17060	13.17060	13.08030	13.08030		16.04	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			11.85790	11.85790	11.77250	11.77250		14.24	201,584.30	17	2,113.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	58,163.72900	0.58164	49,962.41120	0.49962	58,163.729	14.77	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.02900	12.02900	11.94310	11.94310		13.99	36,087.00	3	192.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.22330	12.22330	12.13600	12.13600		14.33	0.00	0	153.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.40110	12.40110	12.31470	12.31470		14.68	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.59590	12.59590	12.50900	12.50900		14.98	0.00	0	0.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.13660	18.13660	18.11260	18.11260		12.31	979,376.40	54	39,463.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	0.56390	0.00056	0.72380	0.00072	0.564	16.64	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	2.10080	0.00210	2.63250	0.00263	2.101	15.83	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.50	Put	17.90400	0.01790	20.60460	0.02060	17.904	14.33	0.00	0	3,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	18.43	Call	67.49570	0.06750	63.43750	0.06344	67.496	13.37	0.00	0	7,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	10.74540	0.01075	9.68800	0.00969	10.745	15.53	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	5.33830	0.00534	5.04080	0.00504	5.338	16.75	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	2.08580	0.00209	2.06180	0.00206	2.086	18.76	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.38720	18.38720	18.36390	18.36390		13.35	0.00	0	7,354.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.67540	18.67540	18.65200	18.65200		14.21	0.00	0	1,248.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.94380	18.94380	18.92400	18.92400		14.50	0.00	0	0.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.24320	19.24320	19.22500	19.22500		14.71	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09913	0.09913	0.09857	0.09857		15.68	0.00	0	560.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10069	0.10069	0.10012	0.10012		14.89	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10248	0.10248	0.10190	0.10190		14.10	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10418	0.10418	0.10361	0.10361		14.38	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.16190	13.16190	13.18060	13.18060		13.16	91,396,233.60	6,944	75,513.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.45	Put	2.34340	0.00234	2.30810	0.00231	2.343	14.75	0.00	0	15,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.85	Call	340.97920	0.34098	356.95200	0.35695	340.979	13.76	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	62.43700	0.06244	57.80790	0.05781	62.437	13.46	0.00	0	10,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	289.87620	0.28988	275.03250	0.27503	289.876	14.55	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	648.60900	0.64861	631.09750	0.63110	648.609	16.76	0.00	0	500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	842.49030	0.84249	824.42910	0.82443	842.490	17.61	0.00	0	12,800.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	862.12240		0.86212		844.00930	0.84401	862.122	17.69	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	1,089.57920		1.08958	1,071.09550	1.07110	1,089.579	18.67	0.00	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	0.13810		0.00014	0.15670	0.00016	0.138	0.138	23.00	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	0.12280		0.00012	0.14010	0.00014	0.123	0.123	23.32	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	0.07930		0.00008	0.09240	0.00009	0.079	0.079	24.59	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	0.07460		0.00007	0.08720	0.00009	0.075	0.075	24.78	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	0.07020		0.00007	0.08230	0.00008	0.070	0.070	24.97	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	0.06880		0.00007	0.08080	0.00008	0.069	0.069	25.03	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	0.06370		0.00006	0.07500	0.00008	0.064	0.064	25.28	0.00	0	32,000.00
€ / R	On 01/06/2015	Any day expiry			13.34060		13.34060	13.35980	13.35980			13.05	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	106.39120		0.10639	103.39260	0.10339	106.391	16.63	0.00	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.36700		13.36700	13.38680	13.38680			13.11	185,640,896.00	13,888	104,814.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	84.06020		0.08406	79.49550	0.07950	84.060	11.93	0.00	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	387.36980		0.38737	370.85030	0.37085	387.370	13.26	0.00	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.48	Call	325.01770		0.32502	327.39040	0.32739	325.018	13.52	0.00	0.00	0	2,424.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	236.12600		0.23613	235.80150	0.23580	236.126	14.47	0.00	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	58.78840		0.05879	55.18410	0.05518	58.788	19.48	0.00	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.60470		13.60470	13.62500	13.62500			13.61	9,523,290.00	700	6,805.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	188.46290		0.18846	180.16760	0.18017	188.463	11.86	0.00	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	243.52140		0.24352	237.39600	0.23740	243.521	17.18	0.00	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.83050		13.83050	13.85420	13.85420			13.97	0.00	0	1,550.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	720.81350		0.72081	697.96120	0.69796	720.814	14.11	0.00	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	234.60660		0.23461	224.95570	0.22496	234.607	20.48	0.00	0.00	0	6,076.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.08630		14.08630	14.11200	14.11200			14.29	0.00	0	0.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.63520		14.63520	14.66630	14.66630			14.44	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			558.48500		558.48500	562.48000	562.48000				0.00	0	0.00
AL37	On 07/05/2015	Index Future			459.76000		459.76000	459.95400	459.95400				0.00	0	122.00
AL37	On 06/08/2015	Index Future			467.18700		467.18700	467.39200	467.39200				0.00	0	0.00
AL7T	On 07/05/2015	Index Future			546.98800		546.98800	548.33900	548.33900				0.00	0	3.00
AL7T	On 06/08/2015	Index Future			555.82500		555.82500	557.20600	557.20600				0.00	0	0.00
ALBI	On 07/05/2015	Index Future			499.73000		499.73000	501.44700	501.44700				0.00	0	577.00
ALBI	On 06/08/2015	Index Future			507.80300		507.80300	509.55600	509.55600				0.00	0	10.00
ALBI	On 05/11/2015	Index Future			516.34100		516.34100	518.11700	518.11700				0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.26950		9.26950	9.22290	9.22290			15.27	3,058,935.00	330	8,278.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	21.89520		0.02190	32.23270	0.03223	21.895	16.13	0.00	0.00	0	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	183.30920		0.18331	222.93930	0.22294	183.309	15.62	0.00	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	7.61680		0.00762	8.60250	0.00860	7.617	16.33	0.00	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	1.22960		0.00123	1.22860	0.00123	1.230	22.40	0.00	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.35380		9.35380	9.30810	9.30810			14.73	495,751.40	53	9,993.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	24.91730		0.02492	31.50010	0.03150	24.917	14.67	0.00	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	54.53180		0.05453	64.11150	0.06411	54.532	14.58	0.00	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	9.00	Put	136.75130		0.13675		152.37390	0.15237	136.751	14.55	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	395.95410		0.39595		368.86790	0.36887	395.954	14.62	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	228.79680		0.22880		212.05690	0.21206	228.797	15.05	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	179.45500		0.17945		166.49470	0.16649	179.455	15.37	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.45860		9.45860		9.41300	9.41300		13.32	0.00	0	777.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.55760		9.55760		9.51420	9.51420		13.28	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.67170		9.67170		9.62980	9.62980		13.25	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.47030		9.47030		9.45790	9.45790		10.66	0.00	0	140.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.59610		9.59610		9.58380	9.58380		13.15	0.00	0	1,631.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.74030		9.74030		9.72940	9.72940		12.69	0.00	0	0.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			110.20470		110.20470		70.96920	70.96920			0.00	0	10,000.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.36050		12.36050		12.29230	12.29230		13.41	123,605.00	10	3,141.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.58290		12.58290		12.51530	12.51530		13.91	0.00	0	6,542.00
CHF / R	On 14/09/2015	Foreign Exchange Future			12.83720		12.83720		12.77100	12.77100		14.60	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.88430		1.88430		1.87090	1.87090		12.83	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.89250		1.89250		1.87950	1.87950		13.36	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.90620		1.90620		1.89320	1.89320		13.48	0.00	0	0.00
DKK / R	On 16/03/2015	Foreign Exchange Future			1.76710		1.76710		1.77130	1.77130		13.44	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.79840		1.79840		1.80290	1.80290		14.83	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.83360		1.83360		1.83820	1.83820		14.56	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			122.26636		122.26636		122.32760	122.32760			0.00	0	0.00
EL28	On 06/08/2015	Bond Future			124.27309		124.27309		124.33847	124.33847			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			9.28629		85.56732		9.21239	86.13862			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future			9.36068		86.96442		9.28421	87.54722			0.00	0	0.00
ES33	On 05/11/2015	Bond Future			9.42970		84.62373		9.35100	85.21562			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	495.86800		495.86800		497.44900	497.44900			0.00	0	459.00
GOVI	On 06/08/2015	GOVI	503.87900		503.87900		505.49300	505.49300			0.00	0	29.00
GOVI	On 05/11/2015	GOVI	512.35100		512.35100		513.98600	513.98600			0.00	0	0.00
I2025	On 07/05/2015	Bond Future	118.81261		118.81261		118.87573	118.87573			0.00	0	16.00
I2025	On 06/08/2015	Bond Future	119.59682		119.59682		119.66395	119.66395			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	126.54323		126.54323		126.38173	126.38173			0.00	0	2,447.00
I2038	On 06/08/2015	Bond Future	127.30873		127.30873		127.14765	127.14765			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	125.68526		125.68526		125.75193	125.75193			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future	127.74791		127.74791		127.81880	127.81880			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	135.16650		135.16650		135.23703	135.23703			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future	135.92519		135.92519		136.00040	136.00040			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	224.99900		224.99900		225.00500	225.00500			0.00	0	1,081.00
IGOV	On 06/08/2015	Index Future	228.65200		228.65200		228.66200	228.66200			0.00	0	100.00
IGOV	On 05/11/2015	Index Future	232.51400		232.51400		232.52100	232.52100			0.00	0	0.00
ILBI	On 07/05/2015	Index Future	609.11500		609.11500		609.34500	609.34500			0.00	0	0.00
ILBI	On 06/08/2015	Index Future	619.07700		619.07700		619.31200	619.31200			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		6.19000	93.81000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future	6.22000		93.78000		6.22000	93.78000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.26000		93.74000		6.26000	93.74000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.33000		93.67000		6.33000	93.67000			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		6.38000	93.62000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.55000		93.45000		6.55000	93.45000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.69000		93.31000		6.69000	93.31000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	6.88000		93.12000		6.88000	93.12000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.02000		92.98000		7.02000	92.98000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.16000		92.84000		7.16000	92.84000			0.00	0	0.00
KES / R	On 16/03/2015	Foreign Exchange Future	0.12980		0.12980		0.12850	0.12850			0.00	0	8.00
KES / R	On 12/06/2015	Foreign Exchange Future	0.12940		0.12940		0.12820	0.12820			0.00	0	0.00
KES / R	On 14/09/2015	Foreign Exchange Future	0.12880		0.12880		0.12750	0.12750			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KES / R	On 11/12/2015	Foreign Exchange Future			0.12850		0.12850		0.12580	0.12580			0.00	0	1,870.00
NGN / R	On 16/03/2015	Foreign Exchange Future			0.05920		0.05920		0.05890	0.05890		21.17	0.00	0	5,506.00
NGN / R	On 12/06/2015	Foreign Exchange Future			0.05410		0.05410		0.05340	0.05340			0.00	0	18,700.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.05100		0.05100		0.05020	0.05020			0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.04960		0.04960		0.04850	0.04850			0.00	0	86,201.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.11000		1.11000		1.11960	1.11960			0.00	0	317.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.11120		1.11120		1.12090	1.12090			0.00	0	300.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.11300		1.11300		1.12270	1.12270			0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.11530		1.11530		1.12500	1.12500			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			7.78432		124.59039		7.73994	124.97216		7.82	602,020,764.48	4,832	36,964.00
R186	On 07/05/2015	Bond Future	7.40	Put	3,828.08000		3.82808		3,534.57000	3.53457	3,828.080	7.69	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.45	Put	3,482.24000		3.48224		3,201.98000	3.20198	3,482.240	7.71	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.50	Put	3,153.06000		3.15306		2,886.90000	2.88690	3,153.060	7.73	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.80	Put	1,566.52000		1.56652		1,409.49000	1.40949	1,566.520	7.85	0.00	0	300.00
R186	On 07/05/2015	Bond Future	8.00	Put	890.08000		0.89008		0.00000	0.00000	890.080	7.97	3,764,148.32	4,229	4,229.00
R186	On 07/05/2015	Bond Future	8.05	Put	763.17000		0.76317		0.00000	0.00000	763.170	8.00	3,227,445.93	4,229	4,229.00
R186	On 07/05/2015	Bond Future	8.10	Put	651.03000		0.65103		0.00000	0.00000	651.030	8.03	2,753,205.87	4,229	4,229.00
R186	On 06/08/2015	Bond Future			7.82898		121.32712		7.78261	121.71813		7.92	12,132,712.00	100	640.00
R186	On 06/08/2015	Bond Future	8.90	Put	268.74000		0.26874		223.99000	0.22399	268.740	8.40	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			7.86435		123.34764		7.81641	123.74423		7.70	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	527.79000		0.52779		455.96000	0.45596	527.790	8.16	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			7.88510		120.26218		7.83495	120.66957		7.74	8,177,828.24	68	5,592.00
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			287.93042		287.93042		288.08368	288.08368			0.00	0	1,044.00
R197	On 06/08/2015	Bond Future			286.60361		286.60361		286.76648	286.76648			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			236.03643		236.03643		236.16146	236.16146			0.00	0	50,918.00
R202	On 06/08/2015	Bond Future			236.69531		236.69531		236.82847	236.82847			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			7.52228		102.84594		7.50855	102.92660		6.14	0.00	0	14,434.00
R2023	On 06/08/2015	Bond Future			7.56370		104.52522		7.54891	104.60975		5.97	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	38.68000		0.03868		32.87000	0.03287	38.680	6.35	0.00	0	911.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	6.72352	104.54356	6.73651	104.51525		1.97	0.00	0	7,710.00
R203			On 06/08/2015	Bond Future	6.74176	106.25055	6.75515	106.22433		1.83	0.00	0	0.00
R203			On 05/11/2015	Bond Future	6.73040	103.85202	6.74616	103.82460		1.68	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	8.18660	100.63250	8.13228	101.08887			0.00	0	5,775.00
R2030			On 06/08/2015	Bond Future	8.23778	98.26726	8.18143	98.73356			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	8.32051	100.29843	8.26117	100.83127			0.00	0	18.00
R2032			On 06/08/2015	Bond Future	8.37002	101.93653	8.30862	102.48060			0.00	0	0.00
R2032			On 05/11/2015	Bond Future	8.41259	99.47757	8.34947	100.03002			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	8.40976	103.24370	8.32996	104.04468			103,243.70	1	32,861.00
R2037			On 06/08/2015	Bond Future	8.45942	100.67053	8.37709	101.48711			0.00	0	1,954.00
R2037			On 05/11/2015	Bond Future	8.49863	102.34748	8.41418	103.17689			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	6.96345	106.36807	6.97076	106.34462			10,636,807.00	100	14,509.00
R204			On 06/08/2015	Bond Future	7.00035	104.06858	7.00743	104.04733			10,406,858.00	100	100.00
R204	8.41	Put	On 06/08/2015	Bond Future	20.36000	0.02036	18.94000	0.01894	20.360	3.18	0.00	0	699.00
R204			On 05/11/2015	Bond Future	7.01566	105.80147	7.02363	105.77915		2.81	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	8.45762	105.55572	8.37779	106.44127			0.00	0	9,494.00
R2044			On 06/08/2015	Bond Future	8.50467	102.89506	8.42243	103.79766			0.00	0	0.00
R2044			On 05/11/2015	Bond Future	8.54190	104.60902	8.45764	105.52595			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	8.44389	105.09882	8.36396	106.01581			0.00	0	35,926.00
R2048			On 06/08/2015	Bond Future	8.48626	106.81488	8.40401	107.74947			0.00	0	745.00
R2048			On 05/11/2015	Bond Future	8.52450	104.16137	8.44023	105.11077			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	7.18584	102.57965	7.17226	102.63292			10,257,965.00	100	35,423.00
R207	7.73	Call	On 07/05/2015	Bond Future	2,201.97000	2.20197	2,251.17000	2.25117	2,201.970	4.09	0.00	0	66.00
R207			On 06/08/2015	Bond Future	7.23163	100.61186	7.21645	100.66853			10,061,186.00	100	100.00
R207	7.46	Call	On 06/08/2015	Bond Future	1,515.23000	1.51523	1,546.84000	1.54684	1,515.230	3.98	0.00	0	70.00
R207			On 05/11/2015	Bond Future	7.25632	102.28741	7.24032	102.34426			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 05/11/2015	Bond Future	7.43	Call	1,601.02000		1.60102		1,623.77000	1.62377	1,601.020	3.80	0.00	0	53.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.30982		98.12472		7.29099	98.21214		4.98	9,812,472.00	100	60,821.00
R208	On 06/08/2015	Bond Future			7.35101		99.72722		7.33060	99.81853		4.83	9,972,722.00	100	100.00
R208	On 06/08/2015	Bond Future	8.85	Put	28.50000		0.02850		22.91000	0.02291	28.500	5.15	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.37976		97.98703		7.35838	98.07919		4.78	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	249.12000		0.24912		218.04000	0.21804	249.120	5.10	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			8.36079		80.02282		8.28608	80.64213		12.51	20,805,933.20	260	14,731.00
R209	On 07/05/2015	Bond Future	7.30	Call	18.69000		0.01869		28.73000	0.02873	18.690	12.00	0.00	0	700.00
R209	On 07/05/2015	Bond Future	8.30	Put	1,947.21000		1.94721		1,629.89000	1.62989	1,947.210	12.56	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.40448		81.32976		8.32756	81.96118		12.28	8,132,976.00	100	100.00
R209	On 06/08/2015	Bond Future	9.90	Put	116.44000		0.11644		90.14000	0.09014	116.440	12.98	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.44194		79.53522		8.36311	80.17663		12.53	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			174.76629		174.76629		174.86030	174.86030			0.00	0	829.00
R210	On 06/08/2015	Bond Future			177.63445		177.63445		177.73451	177.73451			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			131.61646		131.61646		131.68915	131.68915			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			132.15833		132.15833		132.23553	132.23553			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			137.28844		137.28844		137.36147	137.36147			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			137.76548		137.76548		137.84317	137.84317			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 07/05/2015	Bond Future	8.23217		90.58744		8.17264	91.07022		10.64	0.00	0	16,829.00
R213	On 06/08/2015	Bond Future	8.27798		92.06654		8.21642	92.55943		10.42	0.00	0	0.00
R213	On 05/11/2015	Bond Future	8.31919		90.05379		8.25593	90.55426		10.60	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/05/2015	Bond Future	8.39324		81.42049		8.31331	82.12825		13.27	12,213,073.50	150	15,271.00
R214	On 06/08/2015	Bond Future	8.43458		82.74993		8.35238	83.47125		13.03	0.00	0	0.00
R214	On 05/11/2015	Bond Future	8.47180		80.83543		8.38763	81.56813		13.32	0.00	0	0.00
R214	On 04/02/2016	Bond Future	8.50113		82.28689		8.41458	83.03513		13.01	8,228,689.00	100	4,320.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 16/03/2015	Foreign Exchange Future	20,903.71000	20,903.71000		20,835.49000	20,835.49000				0.00	0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future	21,158.94000	21,158.94000		21,092.40000	21,092.40000				0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.63110	4.63110		4.64060	4.64060			14.26	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.59790	4.59790		4.60600	4.60600			12.36	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.57010	4.57010		4.58400	4.58400			11.26	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.68970	1.68970		1.66800	1.66800				0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.63340	1.63340		1.61220	1.61220				0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.57990	1.57990		1.55750	1.55750				0.00	0	0.00

Total for Derivatives : **2,826,930,502.04** **229,794** **4331149.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000	101.28456		101.23204					0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.70000	103.68594		6.71000	103.62767				804,000,000,000.00	120,000,000	60,000,000.00
AA04	On 22/03/2017	Spot Bond	0.00000	101.54953		101.49011					0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.11000	108.22173		8.11500	108.13309				0.00	0	500,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	101.11551		101.05444					0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.74000	107.25336		8.72000	107.27305				0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000	106.13700		10.00000	106.05400				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.24177		100.17696					0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.31739		100.25195					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB013	On 21/11/2018	Spot Bond		8.97500	100.35059		8.98000	100.26231			0.00	0	100,000,000.00
AB014U	On 19/11/2024	Spot Bond		100.00000	9.84133		100.00000	9.76757			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond		10.84000	103.22960		10.84000	103.13933			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond		100.00000	11.24269		100.00000	11.17381			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		6.75000	103.70479		6.76000	103.64688			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	101.26080			101.19630			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.28500	107.41563		8.29500	107.32347			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond		10.00000	107.22800		10.00000	107.14400			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.41000	271.96089		2.41000	271.95457			578,400,000,000.00	240,000,000	120,000,000.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.29040			102.04177			0.00	6,000,000,000	3,000,000,000.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.08508			101.88094			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	99.83845			101.70493			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	99.83403			101.74801			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	99.17907			99.11969			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.94223			100.88539			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.65282			100.59437			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	99.18479		100.00000	98.38275			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.15000	173.19396		2.15000	173.19359			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	164.16985		2.76000	164.16147			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.17000	174.94099		2.17000	174.94033			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.82000	186.92125		1.82000	186.92587			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.68125	80.72608		7.69125	80.65526			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.68125	80.72608		7.69125	80.65526			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.67518			101.61240			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	96.58000			96.56000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	95.71000			95.69000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	95.17000			95.16000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	93.72000			93.71000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	93.12000			93.11000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	101.25834			101.19863			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	101.12403			101.06478			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	92.78000			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	92.09000			92.08000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	91.82000			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	101.40056			101.34040			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.99000	103.02768		7.00000	102.96382			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	101.14285			101.07899			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	90.25000			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	108.01769		2.71000	108.01240			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.50000	161.29280		2.50000	161.28785			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.38000	214.43005		2.38000	214.42557			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	87.98000			87.97000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN67	On 28/02/2023	Spot Bond		9.09500	92.67243		9.08000	92.68508			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.51000			100.51000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	84.74000			86.05000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	102.44241			102.42060			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	96.13000			93.13000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	105.06000			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	108.27224		9.63000	108.18834			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		9.15000	111.83530		9.10500	112.09556			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.44500	95.04650		8.42500	95.07065			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	102.21000			103.68000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	110.49000			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		9.24500	111.11698		9.20000	111.37381			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	99.95928			99.89839			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.76667			100.70158			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS10	On 17/03/2018	Spot Bond	7.83500	105.19569		7.84500	110.02977			784,283,500,000.00	100,100,000	1,563,100,000.00
ABS11	On 09/04/2021	Spot Bond	8.45000	108.48685		8.43000	108.50940			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.86000	103.12278		6.87000	103.06368			54,911,281,600,000.00	8,004,560,000	9,506,030,000.00
ABS6	On 01/06/2020	Spot Bond	8.53000	100.81694		8.51500	100.80942			1,294,854,000,000.00	151,800,000	3,853,400,000.00
ABS7	On 11/09/2026	Spot Bond	9.34500	96.15964		9.30000	96.39265			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.33000	101.77105		7.32500	106.39007			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.22000	275.65858		2.22000	275.65643			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	2.04000	128.92366		2.04000	128.92443			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.25000	131.63591		2.25000	131.63441			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00624		100.00000	0.00670			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	96.73822		100.00000	95.98441			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.15000	100.93127		11.16000	100.83554			0.00	0	1,125,000,000.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.47351			100.39223			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.68706		100.00000	6.63751			80,000,000,000,000.00	800,000,000	400,000,000.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.48494			100.40164			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.64667			100.53475			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	39.85799		100.00000	39.56262			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.46208			100.38282			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	68.52419		11.00000	68.46544			0.00	0	14,197,350,000.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	39.85799		100.00000	39.56262			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	101.83587			101.76696			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL077		On 20/09/2015	Spot Bond	0.00000	102.01038			101.93455			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	101.75806			101.69224			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	101.81063			101.74273			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	101.83376			101.76494			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.87758			100.81067			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.87758			100.81067			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.88244			100.81515			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.88244			100.81515			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.87271			100.80619			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	94.66335			94.60738			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.22800		10.00000	107.14400			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	101.55152			101.48772			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	101.77912			101.71246			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	101.83145			101.76272			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	101.85243			101.78286			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	101.81039			101.74249			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	101.71601			101.65186			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.93000	106.31813		8.91500	106.29930			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.96697			100.89969			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.60180			101.53527			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	88.74687			88.68669			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	180.85659			181.61936			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL128	On 20/09/2021	Spot Bond	0.00000	180.94661			181.70921			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	101.75797			101.69216			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	102.71423			102.65081			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.15275			100.08810			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	102.71242			102.64908			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.86959			100.80272			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	101.30808			101.24367			0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.22800		10.00000	107.14400			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	102.07725			102.00955			0.00	1,380,000,000	2,760,000,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	102.85441			102.79606			0.00	18,200,000	36,400,000.00
ACL145	On 20/12/2021	Spot Bond	0.00000	101.76430			101.69823			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	102.73542			102.67434			0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	101.56258			101.50450			0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	101.52679			101.47013			0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	101.59626			101.53685			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	101.72665			101.66208			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	101.65300			101.59135			0.00	0	0.00
ACL158	On 20/03/2015	Spot Bond	0.00000	101.56890			101.51057			0.00	0	0.00
ACL159	On 20/03/2015	Spot Bond	0.00000	101.59205			101.53281			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	104.79681		10.23000	104.71020			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	101.61503			101.55487			0.00	0	0.00
ACL163	On 20/03/2015	Spot Bond	0.00000	101.57942			101.52068			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	120.93779			121.77551			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.05000	104.71512		9.05500	104.62100			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL168		On 20/06/2017	Spot Bond	0.00000	101.72027			101.65595			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.19077		1.75000	117.19673			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	101.60500			101.54993			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	101.59397			101.53465			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	101.69185			101.62503			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	101.74433			101.67540			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	101.63936			101.57465			0.00	0	167,200,000.00
ACL180		On 20/06/2015	Spot Bond	0.00000	101.87003			101.81169			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	101.46344			101.39445			0.00	973,864,300	1,947,728,600.00
ACL182		On 20/06/2017	Spot Bond	0.00000	103.22213			103.16325			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	101.62047			101.55651			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	102.68050			102.61563			0.00	0	545,000,000.00
ACL185		On 20/09/2022	Spot Bond	0.00000	101.73383			101.66532			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	101.68339			101.62052			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	101.77261			101.70621			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	101.79994			101.73246			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	101.86689			101.81250			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	102.10404			102.04910			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	101.80633			101.73860			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	101.80633			101.73860			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	101.91222			101.83651			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	101.70235			101.63510			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	101.90956			101.83774			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL198	On 20/06/2017	Spot Bond	0.00000	103.66653			103.59815			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	101.91222			101.83651			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	96.75778			96.70037			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	101.84210			101.77295			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	101.82829			101.75597			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	131.33485			131.86867			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	132.26727			132.80472			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	101.59737			101.53434			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	101.58266			101.52023			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.33591			100.27895			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	101.62257			101.55853			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	101.64243			101.58119			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000	101.69185			101.62503			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	101.59947			101.53636			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	101.59737			101.53434			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	101.73907			101.67400			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	99.97399			99.90810			0.00	0	18,300,000.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.81002			100.74266			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.85240			100.78705			0.00	0	570,000,000.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.23978			100.16999			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	102.04922			101.98895			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	21.99473		100.00000	21.82991			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	14.78095		100.00000	14.67140			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.27991			100.22109			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF1B1	On 21/11/2014	Spot Bond		0.00000	100.30780						0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	100.32635						0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	101.03473			100.97341			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	101.13452			101.06703			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	101.26743			101.19171			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.99347			100.93323			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.62000	101.45490		7.63000	101.38193			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	101.27127			101.19366			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	101.47448			101.38411			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.57000	99.89424		8.57500	99.80807			438,784,000,000.00	51,200,000	3,918,610,000.00
AIR02	On 30/04/2023	Spot Bond		9.24500	117.86518		9.20000	118.05437			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.02000	103.64689		7.01500	103.59256			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond		8.83500	105.11172		8.82000	105.13147			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	15.62249		100.00000	15.51843			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond		9.59500	105.94101		9.53500	106.34717			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.75000	165.78195		2.75000	165.77349			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.07043			100.00633			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond		0.00000	100.05239			99.99989			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond		100.00000	80.57395		100.00000	80.04386			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond		0.00000	101.51338			101.45125			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond		0.00000	101.62796			101.56084			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	101.60567			101.54814			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN006	On 28/02/2017	Spot Bond	0.00000	100.19322			100.11134			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	101.53146			101.47237			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	101.65300			101.59134			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	102.01704			101.93151			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	102.26181			102.18477			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	113.77500			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	104.10413			104.03336			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	90.75722			90.79078			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.63000	233.39654		2.63000	233.38692			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	109.23332			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	109.22419			107.38672			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.26628			100.19900			0.00	316,000,000	632,000,000.00
ASN031	On 14/08/2017	Spot Bond	0.00000	105.82007			105.58945			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	88.96452			88.93696			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	101.73710			101.67211			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.58949			100.52491			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.64500	206.60630		2.64500	206.59752			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN35U	On 20/12/2016	Spot Bond	100.00000		31.35298		100.00000	31.14414			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		19.27911		100.00000	19.13625			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		19.39031		100.00000	19.24661			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		18.88996		100.00000	18.74997			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		99.94485			99.88967			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		101.47135			101.41338			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		101.43745			101.37629			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.52000		108.13309		8.52500	108.04327			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		101.07019			101.01582			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		101.70886			101.64947			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		101.01714			100.96062			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.58941			100.53310			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.30342			100.24470			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.02000		104.82181		9.00000	104.83526			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.23000		107.47308		7.24000	107.40451			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		58.39010		100.00000	57.95740			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		104.12192			104.05885			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.43500		107.71127		8.44500	107.61474			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.81734		103.27618		10.81958	103.18436			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.90958		102.29324		10.90804	102.20322			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.92560		102.28487		10.92471	102.19457			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		102.03563			101.94776			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.94399		102.27068		10.94341	102.18019			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA08	On 31/12/2017	Spot Bond	11.54727	102.73921		11.54573	102.64682			0.00	0	5,000,000,000.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	102.08195			101.99200			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	102.08195			101.99200			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	102.08201			101.99206			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.06734	102.00950		11.06958	101.91678			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.01748	102.38562		11.01813	102.29386			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.90958	102.29324		10.90804	102.20322			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.89459	102.56222		10.90019	102.46788			0.00	0	47,198,200.00
BAYA16	On 30/09/2016	Spot Bond	10.06182	102.17680		10.06989	102.08699			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	101.98012			101.89475			0.00	0	210,682,900.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	101.95868			101.87141			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	101.95868			101.87141			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00401			100.00602			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.26340	103.37393		9.31103	103.24086			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.21000	101.84631		11.22000	101.73237			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	101.90348			101.81874			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.13500	99.92113		11.14500	99.80790			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00402			100.00602			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	101.80432			101.72685			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	101.74797		9.28000	101.67021			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	101.93108			101.84508			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.92000	99.94430		10.92500	99.78589			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.87588			101.79239			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	101.92189			101.83629			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.92189			101.83629			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.89389			99.89588			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	101.85379			101.77131			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	101.94278			101.85907			0.00	0	200,000,000.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00401			100.00602			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	101.94278			101.85907			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	101.85747			101.77483			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	101.87834			101.79754			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	101.94287			101.85917			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	101.42457			101.36411			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	101.52651			101.46149			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.81734	103.82225		13.81958	103.70515			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.00052	103.41040		15.01989	103.25465			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.85657	103.01234		13.88636	102.86702			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.51871			102.40567			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.51871			102.40567			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.51871			102.40567			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	102.61032			102.49305			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	102.19763			102.09940			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	28.44607		100.00000	28.28447			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.12229		100.00000	21.95836			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.13378		100.00000	19.98458			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.42825		100.00000	12.33615			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.45182		100.00000	12.35851			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		15.02636		100.00000	14.91500			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		13.02008		100.00000	12.92359			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.91827			100.86464			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.92708			100.86988			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		101.13619			101.08234			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		101.20263			101.14548			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		9.38987		100.00000	9.32028			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		9.38987		100.00000	9.32028			0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000		98.91599		100.00000	99.72678			0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		89.02439		100.00000	88.37772			0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		83.33333		100.00000	82.76644			0.00	0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		80.57395		100.00000	100.00000		5,020,000,000,000,000.00	50,200,000,000	50,200,000,000.00	
BD0202	On 31/12/2018	Spot Bond	2.12000		179.99045		2.12000	179.99034			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.76500		165.03060		7.72000	165.93788			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.76500		165.31893		7.72000	166.21852			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.15000		102.91480		8.10500	103.20597			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	7.52000		102.12259		7.52500	102.04678			0.00	0	150,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.75519			101.69915			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.98454			100.92365			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		101.64969			101.59125			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		101.06745			101.00122			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		101.13119			101.06085			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22D1	On 21/07/2016	Spot Bond		0.00000	101.30917			101.22731			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	36.81786		100.00000	36.54502			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.80076			100.73950			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.81619			100.75370			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.82133			100.75844			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.88302			100.81521			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.96518			100.89082			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	23.04345		100.00000	22.87268			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	23.04345		100.00000	22.87268			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	101.79765			101.73633			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	101.83212			101.76954			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		10.08500	101.95757		7.99500	105.65500			30,416,360,000,000.00	3,016,000,000	536,000,000.00
BG42B	On 15/03/2017	Spot Bond		0.00000	101.93552			101.86918			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	102.11921			102.04618			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	16.52948		100.00000	16.40699			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	16.52948		100.00000	16.40699			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	100.46718			100.39154			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond		10.68000	103.83136		10.66500	103.78486			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond		0.00000	100.82792			100.75089			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond		10.11500	100.49192		10.11500	100.35580			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond		0.00000	100.67068			100.60781			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BGR01U	On 17/12/2015	Spot Bond	100.00000		62.66080		100.00000	62.30484			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.16530			100.10565			0.00	0	50,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		101.04659			100.98729			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.23000		103.88761		8.23500	103.80045			0.00	0	2,200,000,000.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		97.98699			97.95941			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond	0.00000		98.95626			98.90408			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.26064			100.20737			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.30018			100.23838			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.25082			100.19826			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.26314			100.20793			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.28550			100.22547			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.37809			100.29811			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.54047			100.42708			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		97.29729		100.00000	98.28024			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		101.01509			100.94436			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		101.04360			100.97082			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000		99.85173			99.79612			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		95.69927			95.64193			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		95.09104			95.03439			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000		83.71560		100.00000	83.14351			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000		99.89892			99.84838			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000		99.87961			99.82801			0.00	6,000,000,000	3,000,000,000.00
BTC017	On 19/03/2015	Spot Bond	0.00000		99.82675			99.77477			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond	0.00000		99.68570			99.63332			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC019	On 08/04/2015	Spot Bond		0.00000	99.47696			99.42466			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond		0.00000	99.37304			99.32080			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond		0.00000	99.33862			99.28640			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond		0.00000	97.61014			97.55456			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond		0.00000	99.26938			99.21719			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond		0.00000	99.23184			99.17947			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond		0.00000	99.19654			99.14414			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond		0.00000	98.98735			98.93497			0.00	0	0.00
BTC028	On 18/05/2015	Spot Bond		0.00000	98.77817			98.72581			0.00	0	0.00
BTC029	On 21/05/2015	Spot Bond		0.00000	98.72654			98.67421			0.00	0	0.00
BTC031	On 25/05/2015	Spot Bond		0.00000	98.65884			98.60658			0.00	0	0.00
BTC032	On 28/05/2015	Spot Bond		0.00000	98.60443			98.55210			0.00	0	0.00
BTC033	On 30/03/2015	Spot Bond		0.00000	99.63493			99.58277			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	29.26602		100.00000	29.04915			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	99.83242			101.64785			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.39454			100.33107			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		9.13500	112.35846		9.14500	112.25946			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	105.96612			105.89388			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		9.14500	105.03052		9.15500	104.94172			91,450,000,000.00	10,000,000	5,000,000.00
CBL12	On 06/09/2018	Spot Bond		12.12000	97.86563		12.12500	97.75807			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	97.95181			97.86117			0.00	0	120,000,000.00
CBL14	On 01/02/2019	Spot Bond		12.42000	98.49427		12.42500	98.38109			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.44389			100.38103			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL16	On 18/05/2017	Spot Bond	9.02500	103.67926		9.03500	103.58375			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	96.97714			96.88734			0.00	0	212,418,800.00
CBL18	On 23/08/2019	Spot Bond	12.42000	95.86252		12.42500	95.75057			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	101.20113			101.14287			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	91.62644			94.16107			0.00	0	3,686,718,800.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.43441			100.37173			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	11.72000	90.65183		11.70000	90.63635			0.00	0	1,000,000,000.00
CCT01	On 23/06/2023	Spot Bond	9.61500	119.21429		9.57000	119.40364			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.89500	113.01696		9.85000	113.21522			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.77500	115.49977		8.73000	115.74501			0.00	0	5,700,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	99.99963			99.91126			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.33500	106.06793		11.34500	105.96126			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	103.41165			103.33426			0.00	3,800,000,000	1,800,000,000.00
CGR14	On 13/02/2018	Spot Bond	0.00000	102.58956			102.50629			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.22810		10.00000	107.14410			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	101.72551			101.64487			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	102.01139			101.93527			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	101.13545			101.05614			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	102.02680			101.89567			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.16844			100.09753			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	101.66542			101.59418			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	101.72994			101.65579			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	101.80412			101.72665			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLA2U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.63032			100.52129			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.62395			100.51606			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.65757			100.54372			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		101.75808			101.69226			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		102.28716			102.23087			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.84219		10.11000	101.75898			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		101.32343			101.26130			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		121.08515		2.76000	121.07874			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		120.92945		3.14000	120.91946			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.19791		8.25000	100.13190			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.95000		121.59263		2.95000	121.58429			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		120.53757		2.40000	120.53473			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		102.46015			102.36643			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.27000		103.70170		8.26500	103.63991			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		101.03707			100.97265			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		101.05730			100.99312			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.32000		103.79125		8.31500	103.72903			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.32000		103.79125		8.31500	103.72903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN225	On 09/12/2016	Spot Bond	8.37000	102.61972		8.36500	102.55847			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	101.80014			101.73266			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	101.98098			101.90632			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.22800		10.00000	107.14400			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.22800		10.00000	107.14400			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.44459			100.38351			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	100.28901			100.22441			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	100.32870		9.35000	100.25275			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	100.32870		9.35000	100.25275			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	99.87596			99.82264			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	101.46325			101.40819			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	101.47209			101.41858			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	101.47255			101.41913			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	101.46325			101.40819			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	101.46325			101.40819			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	101.50138			101.44547			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	102.37863			102.31871			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	102.02036			101.95915			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	102.47316			102.41358			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	102.47316			102.41358			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	102.47316			102.41358			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.93566			101.87370			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN262		On 26/03/2019	Spot Bond	8.85000	107.03529		8.85500	106.94149			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	101.54802			101.48697			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	102.04203			101.96496			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	102.00644			101.94177			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	101.99612			101.93188			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	102.05643			101.99471			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.29791			100.23653			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.30068			100.22775			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	102.21817			102.15715			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	103.09894			103.03764			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.91949			100.86175			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	101.70414			101.64791			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	101.52753			101.47103			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	101.61837			101.55450			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.94398			100.88099			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.59706			100.53428			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	101.95718			101.88530			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	101.75214			101.67962			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	103.91346			103.84864			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.22800		10.00000	107.14400			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	101.53993			101.46741			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	101.73305			101.66136			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	101.60480			101.53203			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN296	On 20/12/2017	Spot Bond	0.00000	101.92001			101.84777			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	101.56449			101.49204			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.70851			101.63650			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	101.69826			101.62395			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	103.11678			103.04864			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	100.49799			100.42783			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.37500	98.65468		10.36000	98.64802			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.89500	100.35071		10.88000	100.33927			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	101.62340			101.55246			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	101.93739			101.86067			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.48685			100.41828			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.92158			100.85617			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.84155			100.76994			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	103.11821		8.80500	103.04460			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	101.70235			101.63510			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.91016			100.84744			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	101.78001			101.70965			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN326	On 20/06/2018	Spot Bond		0.00000	101.81150			101.73986			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	101.93319			101.85665			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	101.84226			101.77311			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	102.55693			102.45937			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	80.56340			80.38744			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	102.01050			101.93467			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	101.62340			101.55246			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	100.89715			100.83036			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	102.24145			102.15241			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	101.63276			101.56139			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	102.54118			102.44424			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	102.09435			102.01519			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	101.61084			101.55085			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	101.87445			101.80027			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.88859			100.82245			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.59155			100.52795			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	101.58596			101.51669			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.85346			100.79136			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.15169			100.08930			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	107.19772			107.10814			0.00	0	3,320,800,000.00
CLN358	On 30/04/2018	Spot Bond		0.00000	102.87329			102.80601			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN359	On 24/07/2017	Spot Bond		0.00000	102.95592			102.88960			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	101.55116			101.48999			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	104.94662		10.55000	104.79770			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		9.55500	110.87808		9.54000	110.82832			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	101.70649			101.64271			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	103.20559			103.12597			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		11.69500	113.13569		11.68000	113.04468			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.84295			100.76193			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		11.72500	106.29652		11.71000	106.21121			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.02000	106.75349		10.02000	106.66703			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.84295			100.76193			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.97131			100.90236			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	102.00429			101.92682			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	101.68017			101.61744			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	101.71592			101.65177			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	101.71606			101.65191			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	101.69264			101.61859			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.07000	108.33324		9.05000	108.29431			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	104.77667			104.68291			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond		0.00000	101.88074			101.80631			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond		10.57000	104.83204		10.57000	104.74259			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond		11.00000	105.15728		11.00000	105.06400			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond		0.00000	100.95907			100.89982			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	101.91222			101.83651			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN383	On 22/07/2017	Spot Bond	0.00000		100.96992			100.90862			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.48500		108.77896		11.47000	108.69886			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		102.09680			102.01362			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		101.71581			101.65166			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		101.05446			100.98086			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		101.83167			101.76294			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		101.40080			101.33946			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		101.57928			101.52053			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		101.61837			101.55450			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		101.71285			101.64518			0.00	0	0.00
CLN395	On 02/03/2018	Spot Bond	100.00000		8.65553		100.00000	8.58993			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000		41.13947		7.01000	41.11657			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000		173.18586			173.73703			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	8.15000		147.21818		8.10500	147.49707			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.76500		165.03060		7.72000	165.93788			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.76500		165.31893		7.72000	166.21852			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000		95.69223			95.63480			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000		95.65540			95.59747			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000		101.30392			101.23604			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000		101.30392			101.23604			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF05	On 20/09/2016	Spot Bond	0.00000	101.82114			101.75282			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	101.70339			101.63974			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	101.72658			101.66201			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	101.29215			101.22311			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	101.73383			101.66532			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.92158			100.85617			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	101.57846			101.51620			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	101.67399			101.61150			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	101.66347			101.60139			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	101.67393			101.61144			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.26843			100.19740			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	101.27824			101.20786			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.45000	108.19020		8.44500	108.12036			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.33500	104.15685		8.34500	104.05847			0.00	0	1,820,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.71000	117.04918		9.69000	117.07989			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.44000	105.07642		7.45000	105.00573			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.28000	111.78165		9.26000	111.79264			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.33500	107.64850		9.32000	107.66248			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.70500	100.63946		9.69000	100.64185			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.49500	102.31143		10.45000	102.53747			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.49500	95.09605		10.45000	95.31799			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.21611			100.15320			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.92529			100.86882			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	9.37425		100.00000	11.22180			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL021		On 25/08/2017	Spot Bond	0.00000	100.24955			100.18942			0.00	0	0.00
CPL022		On 23/09/2019	Spot Bond	0.00000	101.60154			101.54086			0.00	0	0.00
CPL023		On 23/04/2015	Spot Bond	0.00000	102.58895			102.48014			0.00	0	0.00
CPL024		On 27/11/2017	Spot Bond	0.00000	100.20705			100.14609			0.00	0	0.00
CPL025		On 28/05/2015	Spot Bond	0.00000	100.31710			100.26425			0.00	0	0.00
CPL026		On 20/08/2015	Spot Bond	0.00000	100.35014			100.29178			0.00	0	0.00
CPL02U		On 12/03/2020	Spot Bond	100.00000	8.82969		100.00000	10.69359			0.00	0	0.00
CPL03U		On 12/12/2018	Spot Bond	100.00000	11.79846		100.00000	13.64036			0.00	0	0.00
CPV01		On 30/06/2029	Spot Bond	11.04500	101.75090		11.02500	101.67764			0.00	0	12,800,000,000.00
DEN38U		On 10/06/2018	Spot Bond	100.00000	14.21706		100.00000	14.11170			0.00	0	0.00
DEN39U		On 10/06/2018	Spot Bond	100.00000	6.85493		100.00000	6.80413			0.00	0	0.00
DEN40U		On 10/06/2018	Spot Bond	100.00000	14.87477		100.00000	14.76453			0.00	0	0.00
DENG43		On 28/01/2016	Spot Bond	0.00000	100.80964			100.75449			0.00	0	0.00
DENG44		On 29/09/2017	Spot Bond	7.71000	101.10677		7.72000	101.02081			0.00	0	0.00
DENG55		On 20/11/2015	Spot Bond	0.00000	100.31996			100.26468			0.00	0	0.00
DENG56		On 25/02/2016	Spot Bond	0.00000	100.23336			100.17730			0.00	0	0.00
DENG57		On 03/03/2016	Spot Bond	0.00000	100.11294			100.05701			0.00	0	0.00
DLT02U		On 06/11/2015	Spot Bond	100.00000	59.25448		100.00000	58.81045			0.00	0	0.00
DLTB02		On 09/12/2016	Spot Bond	0.00000	99.99984			99.94200			0.00	0	0.00
DLTB03		On 09/10/2017	Spot Bond	0.00000	101.33576			101.26975			0.00	0	0.00
DLTC09		On 05/08/2015	Spot Bond	0.00000	100.65250			100.59318			0.00	0	0.00
DLTC10		On 03/02/2016	Spot Bond	0.00000	100.68743			100.62703			0.00	0	0.00
DOL003		On 20/09/2018	Spot Bond	0.00000	102.23727			102.14839			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL004	On 24/01/2019	Spot Bond	0.00000		101.55265			101.44526			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		101.94368			101.86671			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		101.92803			101.83771			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.27000		105.65106	8.25000	105.67936				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.12000		112.83287	7.11500	112.77427				0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.12000		106.07507	8.10500	106.06703			2,297,148,000,000.00	282,900,000	1,794,000,000.00	
DV23	On 27/02/2023	Spot Bond	8.90500		106.42768	8.89000	106.43867			27,161,908,111,000.00	3,050,186,200	9,165,500,000.00	
DV24	On 18/02/2024	Spot Bond	8.96500		104.89587	8.95000	104.91339			0.00	0	500,000,000.00	
DV29	On 18/02/2029	Spot Bond	9.14500		107.96210	9.08500	108.37639			0.00	0	300,000,000.00	
DVC005	On 23/06/2015	Spot Bond	0.00000		101.38912			101.33378			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		101.30367			101.25032			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		99.86864			99.81268			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.31860			100.26357			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		99.94449			99.88917			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		99.94367			99.88752			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.45756			100.40271			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		99.65381			101.29356			0.00	0	2,000,000,000.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.83842			100.77969			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.63000		126.91203	7.61500	126.90911				0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		94.89080			94.73996			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	2.30000		99.50538	2.31000	99.33330				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL15	On 29/06/2015	Spot Bond	1.20000	134.85227		1.20000	134.86250			0.00	0	300,000,000.00
EL28	On 02/05/2028	Spot Bond	2.20000	122.43489		2.20000	122.43400			0.00	0	8,140,000,000.00
EL29	On 19/11/2029	Spot Bond	2.15000	110.59013		2.15000	110.58980			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.16000	110.29524		2.16000	110.29481			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.21000	102.57296		2.21000	102.57224			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.28000	99.86574		2.29000	99.69921			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.17000	106.95527		9.15000	106.96263			0.00	0	4,600,000.00
EMM02	On 11/03/2021	Spot Bond	9.02000	107.69386		9.00000	107.71093			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.54500	106.48273		9.50000	106.67739			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.78000	100.05468		9.72000	100.28994			4,966,842,438,000.00	507,857,100	1,015,714,200.00
EMM05	On 17/04/2029	Spot Bond	9.92000	107.58092		9.86000	107.77891			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.40794			100.34830			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	96.49490			96.43965			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	99.94341			99.88687			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.66682			100.60439			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.64161			100.58163			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.60821			100.55150			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	102.14575			102.39281			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000	100.25123			100.19740			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	100.27413			100.21539			0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.28220			100.22376			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	99.26471		100.00000	98.18182			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.01000	102.92082		11.02000	102.82767			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS04	On 22/09/2015	Spot Bond	0.00000		103.20674			103.13012			0.00	0	36,780,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000		99.91586			99.84101			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.13818			100.06563			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.50000		101.36139		9.50500	101.27092			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		101.41319			101.34774			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		97.10501			97.02588			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		100.44051			100.37660			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		100.46742			100.39945			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.22800		10.00000	107.14400			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.39290			100.33511			0.00	0	28,500,000.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.40888			100.34867			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.38970			100.33240			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.40302			100.34370			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.40291			100.34469			0.00	10,000,000	5,000,000.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.39751			100.34011			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.80000		100.61347		6.80000	100.55903			136,058,480,000,000.00	20,008,600,000	20,017,200,000.00
ES18	On 20/04/2018	Spot Bond	7.49000		108.35340		7.49500	108.27364			565,151,958,000.00	75,454,200	14,399,044,300.00
ES23	On 25/01/2023	Spot Bond	8.19500		111.49963		8.18000	111.51707			58,371,747,555,000.00	7,122,849,000	51,063,038,300.00
ES26	On 02/04/2026	Spot Bond	8.52500		98.62350		8.48000	98.86463			69,067,050,470,000.00	8,101,706,800	20,853,803,500.00
ES33	On 15/09/2033	Spot Bond	9.23000		84.66081		9.15500	85.18349			70,330,818,610,000.00	7,619,807,000	06,351,696,700.00
ES42	On 25/04/2042	Spot Bond	9.23000		95.90895		9.15000	96.58627			0.00	0	15,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.38981			100.32715			0.00	0	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EXX02	On 19/05/2019	Spot Bond	0.00000		100.40185			100.33716			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.27871			100.21655			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		101.03490			100.97361			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		101.49427			101.43296			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.30417			100.24157			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		103.45740			103.39945			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		102.94505			102.88693			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.27684			100.22012			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.13417			100.07758			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.22494	100.00000	11.14083				0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.92491	100.00000	10.84305				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		101.75160			101.69193			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.55276			100.48417			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		101.95833			101.89115			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		102.09613			102.02394			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.02000		100.16158	9.02500	100.07316				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		99.98281			99.93132			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		99.98274			99.93125			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.94101			100.87561			0.00	760,000,000	380,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		102.93991			102.87809			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.15784			100.09098			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.16045			100.09246			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.77000		103.69031	9.75000	103.70140				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB15	On 06/03/2025	Spot Bond	100.00000		0.01674		100.00000	0.01662			1,485,000,000,000,000.00	14,850,000,000	86,799,999,900.00
FRBC21	On 21/12/2018	Spot Bond	9.80000		109.35755		9.80500	109.25514			0.00	0	5,540,000,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		101.92753			101.85474			0.00	0	294,260,000.00
FRBI22	On 31/01/2022	Spot Bond	2.25000		131.63591		2.25000	131.63441			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.25000		275.07075		2.25000	275.06792			0.00	0	100,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.42500		110.78251		2.42500	110.77967			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.48000		161.64517		2.48000	161.64047			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.27000		217.78385		2.27000	217.78126			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.26000		102.88902		7.27000	102.82303			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.70400		64.75945		7.70500	64.74283			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.43200		41.05171		9.43200	41.04179			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.67000		39.71518		9.67000	39.70500			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		103.37696		100.00000	102.57351			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.16401			100.08290			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		102.03152			101.95487			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		101.75813			101.69231			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		101.93059			101.85794			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		101.91222			101.83651			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		101.82199			101.74992			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		102.12364			102.04127			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.88074			101.80631			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	102.00032			101.92106			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	102.46776			102.36950			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	102.39444			102.29917			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	19.96914		100.09221	19.82103			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.70655			101.63914			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	110.55526			110.55526			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC147	On 20/09/2015	Spot Bond	0.00000	102.26259			102.17674			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	103.59301			103.59301			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	101.88843			101.81745			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	101.90949			101.83768			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	101.74336			101.67812			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	101.78631			101.71569			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	102.34205			102.24892			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	101.75483			101.68547			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	63.30570		13.22500	63.23710			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	101.65406			101.58875			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	101.65616			101.59077			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	102.43106			102.33852			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	101.73173			101.66331			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.65500	99.38952		3.65500	99.37699			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	101.80730			101.73582			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	101.80730			101.73582			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.31388			100.24931			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	101.62340			101.55246			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	99.83518			99.76494			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	101.70235			101.63510			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.66246			101.59682			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.80177			100.72481			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	101.94788			101.87074			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC180	On 10/02/2016	Spot Bond		0.00000	100.56934			100.50702			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.79354			100.71738			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	101.03983			100.96589			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	102.23727			102.14839			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	101.76952			101.69957			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	102.25005			102.16470			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	101.64356			101.57869			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	101.78631			101.71569			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	101.78631			101.71569			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	101.67132			101.61458			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	101.39168			101.33068			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	101.46728			101.40280			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	101.49072			101.43420			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.22800		10.00000	107.14400			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	101.21110			101.15254			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	101.88704			101.81235			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	101.19603			101.13721			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	101.47288			101.41635			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	101.13327			101.07463			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	101.13631			101.07751			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	101.10144			101.03604			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	101.00161			100.94239			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	101.10144			101.03604			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC203	On 17/04/2016	Spot Bond		0.00000	100.99762			100.93864			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.71284			100.64593			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.75657		8.75000	100.68310			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	105.74743			105.67544			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	11.01231		100.00000	10.93071			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	10.05370		100.00000	9.97920			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	96.63324			96.54331			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.75297		100.00000	1.73998			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.32685			100.25848			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	22.41544		100.00000	22.24933			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.62620			100.56137			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	8.70957		100.00000	8.62140			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	16.78039		100.00000	16.65465			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	100.62617			100.56133			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	16.75083		100.00000	16.62530			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	100.62466			100.55999			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	100.59360			100.53227			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	100.74085			100.67554			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond		0.00000	100.69612			100.63490			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond		3.06000	125.15560		3.06000	125.14589			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond		0.00000	100.55943			100.49941			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond		0.00000	100.55213			100.49293			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond		0.00000	100.55213			100.49293			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond		0.00000	100.38174			100.31667			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC226	On 18/06/2015	Spot Bond	0.00000		101.51326			101.45644			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		101.89471			101.82347			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		101.88423			101.81341			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		99.97800			99.91321			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.91861			100.85160			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.59000		121.11204		3.59000	121.09741			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		101.91787			101.84571			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		101.93679			101.86388			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.64000		120.73832		3.64000	120.72324			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.62000		120.88764		3.62000	120.87274			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.36000		125.83640		3.36000	125.82357			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.43000		134.95480		3.43000	134.94057			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		101.02903			100.95365			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		101.67392			101.61143			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		101.90529			101.83363			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		102.21641			102.13240			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		102.13654			102.05570			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		101.83458			101.76201			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		101.83248			101.75999			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		102.09447			102.09447			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		99.87506			101.55919			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		12.46212		100.00000	12.36977			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		33.41003		100.00000	33.16781			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		93.29138		100.00000	92.35535			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD09U	On 26/06/2017	Spot Bond	100.00000		23.52719		100.00000	23.35283			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		6.68706		100.00000	6.63751			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		12.27390		100.00000	12.18295			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		5.50000	151.57031		5.50000	153.80119			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	101.32546			101.27517			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	101.82800			101.77202			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	102.03117			101.97343			0.00	0	400,000,000.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	101.29335			101.23481			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.85372			100.79461			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	99.96219			99.90425			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond		0.00000	100.63708			100.57850			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond	100.00000		0.01662		100.00000	0.00000			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond		2.06800	104.21314		2.06800	104.21352			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.40000	135.56789		2.41000	135.32047			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.94989			100.89121			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond		10.38000	101.28919		10.38000	101.20273			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond		10.38000	101.28919		10.38000	101.20273			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	100.94585			100.87053			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond		2.54000	109.32850		2.55000	109.13239			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond		2.58000	208.49250		2.58000	208.48475			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond		2.51000	109.90755		2.52000	109.71046			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond		0.00000	101.10417			101.05361			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS112	On 07/12/2033	Spot Bond	2.61000	207.61933		2.61000	207.61110			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000	101.02142			100.94317			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.51000	109.94970		2.51000	109.94612			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.60000	108.18134		2.61000	107.98717			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000	101.26647			101.21217			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000	49.24600			50.44000			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000	100.57417			100.52077			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.70500	106.20845		2.71500	106.01759			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.73000	204.17125		2.73000	204.16117			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.78000	202.75535		2.78000	202.74451			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.44000	96.85829		2.44000	96.85568			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.81000	201.91160		2.81000	201.90032			0.00	0	12,000,000,000.00
FRS124	On 31/01/2038	Spot Bond	2.98000	101.24342		2.99000	101.06096			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000	100.48260			100.42692			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.37000	272.73437		2.37000	272.72892			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.26000	274.87513		2.26000	274.87210			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.98000	261.22043		2.98000	261.20224			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.72000	127.83050		2.72000	127.82413			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.88552			100.82259			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.25000	127.61092		2.25000	127.60947			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	101.11188			101.04579			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	101.33547			101.27169			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.72287			100.65919			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.38000	109.46025		2.39000	109.23534			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS69	On 31/05/2017	Spot Bond	104.97509	21.04572	104.97509	20.88638					0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	27.49953	101.07593	30.63695					0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	21.33131	100.44759	22.63201					0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	29.08955	100.76967	28.87250					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	118.15831	2.10000	118.15854					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	111.32515	2.37000	111.32280					0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.75027		98.74699					0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.40000	111.02880	2.40000	111.02618					0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.23900		100.16921					0.00	1,522,875,225	1,522,875,225.00
FRS90	On 07/12/2023	Spot Bond	2.46000	343.35414	2.46000	343.34474					0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.59924		100.53725					0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.21835		100.15503					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	5.97000	99.91829	5.98000	104.23838				298,500,000,000,000.00	50,000,000,000	50,100,000,000.00	
FRX16	On 15/09/2016	Spot Bond	7.39000	104.72529	7.38500	104.66946					0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.81500	105.64440	7.82500	105.55456					0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.99000	110.96679	7.99500	110.88107					0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.49000	104.75053	8.47500	104.73620				1,042,572,000,000.00	122,800,000	940,200,000.00	
FRX20	On 01/10/2020	Spot Bond	8.70000	104.02864	8.67000	104.08625				4,350,000,000,000.00	500,000,000	500,000,000.00	
FRX23	On 28/02/2023	Spot Bond	9.21500	92.03738	9.18000	92.15457					0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.59500	109.80979	9.24000	112.08641				453,815,290,700,000.00	47,297,060,000	47,297,060,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX26	On 01/10/2026	Spot Bond	9.64500	103.13979		9.60000	103.36802			0.00	0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond	8.00000	100.00000		8.00000	0.00000			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.09500	95.74102		10.03500	96.11896			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.81000	85.77602		9.73000	86.36457			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	101.49514			101.43972			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	101.51618			101.45993			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	101.56875			101.51042			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	101.65289			101.59124			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.71599			101.65184			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	101.98936			101.91437			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.32127			100.26691			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.33494			100.27815			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.17864			100.12098			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.34731			100.28833			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.36105			100.29963			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.37250			100.30904			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.42278			100.35040			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000	53.42947		100.00000	53.02910			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000	8.96398		100.00000	8.89681			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.50391		100.00000	1.49264			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.25231		100.00000	0.25042			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS3D1U	On 20/08/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		101.32380			101.26216			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		101.28566			101.22841			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.88500		104.98949	8.89500	104.89537				0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond	0.00000		100.56811			100.51485			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	8.88712		100.00000	9.15323				0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	15.42180		100.00000	17.28637				0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	10.94451		100.00000	10.86517				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	100.83618			100.77705				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.86888			100.80737				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.90943			100.84497				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.96568			100.89715				0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	101.05834			101.00225				0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	101.11273			101.05184				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.72166			100.66742				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	99.96120			99.90314				0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.31160			100.24737				0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	101.56245			101.50252				0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00001	0.00001	100.00000	0.00001			26,800,000,000,000.00	268,000,000	268,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIS03	On 26/06/2015	Spot Bond	0.00000	101.31507			101.25864			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	103.12910			103.07189			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	101.07192			100.99708			0.00	3,225,000,000	1,302,500,000.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	9.27977	100.00000		9.21023			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	101.17063			101.11412			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	99.92230			99.86404			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.73293			100.67210			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.74144			100.67987			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond	0.00000	100.80128			100.74902			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond	0.00000	100.56811			100.51485			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000		0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000		0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	101.05468			100.99212			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.20511	100.34660		7.20020	100.29429			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	101.10124			101.03581			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.20583	104.41639		8.20093	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000	101.16108			101.09195			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.65633	104.41639		8.65144	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1E4	On 19/07/2015	Spot Bond	0.00000		101.23418			101.16052			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		101.07749			101.01357			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		101.24961			101.18088			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.29267			101.22147			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.62686			100.56241			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.22800		10.00000	107.14400			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.81500		102.41944		8.82500	102.32843			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.41821			100.34665			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.39313			100.32602			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.85000		109.21235		7.83500	109.21109			1,133,540,000,000.00	144,400,000	1,471,100,000.00
HWAY23	On 07/12/2023	Spot Bond	2.09000		278.22339		2.09000	278.22416			0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.09000		284.28284		2.09000	284.28362			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.17500		101.60263		9.10000	102.20839			389,937,500,000.00	42,500,000	3,785,100,000.00
HWAY35	On 31/07/2035	Spot Bond	9.17500		101.61494		9.10000	102.23335			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		95.54974		100.00000	94.80519			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		24.88442		100.00000	24.70002			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		62.64992		100.00000	62.18566			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		29.93931		100.00000	29.71745			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		21.88471		100.00000	21.72072			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		97.08451		100.00000	96.32800			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		107.22800		10.00000	107.14400			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Spot Bond	1.76000	117.54714		1.76000	117.55053			11,243,778,304,000.00	6,388,510,400	96,236,100,000.00
I2038	On 31/01/2038	Spot Bond	1.78000	125.19543		1.79000	124.97287			3,717,570,940,000.00	2,088,523,000	05,012,776,100.00
I2046	On 31/03/2046	Spot Bond	1.86000	125.69265		1.86000	125.69536			968,346,504,000.00	520,616,400	73,699,579,900.00
I2050	On 31/12/2050	Spot Bond	1.88000	133.72678		1.88000	133.72934			1,665,777,384,000.00	886,051,800	60,617,484,500.00
IBC01	On 16/03/2015	Spot Bond	0.00000	98.90000			98.75000			0.00	0	400,000.00
IBL11	On 12/03/2015	Spot Bond	7.15000	99.94127		7.16000	99.88244			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	99.94760			99.89509			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.83394			101.77932			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.87000	101.41820		7.86500	101.35823			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.68500	105.94017		7.69500	105.84644			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.69000	101.20719		7.68500	101.15073			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.70773			100.64732			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	2.20000	128.54431		2.20000	128.54339			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.32000	131.06107		2.32000	131.05883			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	101.36292			101.30906			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	101.76241			101.70318			0.00	800,000,000	1,600,000,000.00
IBL39	On 02/04/2018	Spot Bond	7.80500	106.36839		7.81500	106.27398			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00121			99.94904			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.74312			100.68735			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.51493			100.45819			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.22800		10.00000	107.14400			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.35000	100.57795		8.35500	100.49429			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.79000	95.06543		8.77500	95.05389			501,909,000,000.00	57,100,000	2,428,200,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	99.66909			101.35543			0.00	800,000,000	2,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL49	On 02/04/2018	Spot Bond	7.88500	101.70330		7.89500	101.61189			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.84000	101.96270		8.82500	101.95355			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.58779			100.53052			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.70578			100.64742			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	99.88512		7.90000	99.82101			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.13000	100.75748		8.13500	100.67634			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.77681			100.71232			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.46789			100.41166			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.45500	102.44131		7.46500	102.36118			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.09000	104.21899		8.09500	104.13350			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.18500	106.98741		9.17000	107.00193			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	101.35952			101.30197			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.82238			100.76563			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.77415			100.71657			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.79010			100.73129			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.80590			100.74586			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00779		100.00000	0.00774			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.97130			100.91529			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.93256			100.87372			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.42000	102.79358		8.40000	102.81185			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.26456			100.20564			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.27322			100.21227			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.49500	103.08694		9.45000	103.29057			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.92753		5.00000	101.88589			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.92753		5.00000	101.88589			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.50604		5.00000	100.46491			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.93142		5.00000	101.88993			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	99.94532		4.00000	99.91251			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	101.56808		4.00000	101.53494			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	46.46895		100.00000	46.12459			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	46.28592		100.00000	45.94291			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	46.28592		100.00000	45.94291			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	108.74273		9.20000	108.66215			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.47585			100.40666			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.20543		100.00000	7.15214			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000	100.98132			100.92936			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.62000	99.85850		8.61500	99.78803			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.50127			100.41998			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	14.14739		100.00000	14.04138			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	93.29138		100.00000	92.35535			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	14.93177		100.00000	14.82112			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	16.11277		100.00000	15.99203			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.31516		100.00000	1.30763			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	9.86049		100.00000	9.78742			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	8.92678		100.00000	8.85989			0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000	99.18478		100.00000	98.38275			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	10.84505		100.00000	10.76468			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN290U	On 31/12/2016	Spot Bond	100.00000		31.80755		100.00000	31.57184			0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		74.94867		100.00000	74.48980			0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		69.92337		100.00000	69.52381			0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		69.12879		100.00000	68.73823			0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		83.71560		100.00000	83.14351			0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.30000		99.89655		6.30000	99.87932			0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.40000		99.40737		6.40000	99.39004			0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.40000		99.28623		6.40000	99.26895			0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.40000		99.16538		6.40000	99.14814			0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.50000		98.90795		6.50000	98.89053			0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.50000		98.78615		6.50000	98.76877			0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.50000		98.54345		6.50000	98.52616			0.00	0	0.00
INA523	On 03/06/2015	Spot Bond	6.50000		98.40530		6.50000	98.38805			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.75802			101.68263			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.81734		102.92438		10.81958	102.83288			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.81734		102.14564		10.81958	102.05483			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.84306			101.77362			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.80771			101.73968			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.79739		6.50000	102.74321			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.85976			101.78618			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		93.40197			93.41310			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		99.85716			101.64577			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		101.08356			101.02601			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.22800		10.00000	107.14400			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		101.78493			101.71442			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		101.91511			101.85701			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000		101.02986			100.97679			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000		103.25151			103.19479			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000		98.62555			98.57658			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		100.97159			100.91723			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000		105.89110			105.83315			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		100.71283			100.62933			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000		91.02244		100.00000	90.34653			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		101.18465			101.12741			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.22800		10.00000	107.14400			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		101.16890			101.10718			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		101.18385			101.12131			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.38000		104.33208		8.37500	104.27104			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		101.37387			101.31378			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		101.40631			101.34472			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		101.42795			101.36537			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		101.09814			101.03806			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		101.15298			101.08977			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond	0.00000		100.94456			100.89110			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.17000		103.72611		9.15000	103.74281			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		102.04313			101.98526			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.37500		107.53693		8.38500	107.44075			911,200,000,000.00	108,800,000	1,510,700,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL7	On 05/04/2018	Spot Bond	0.00000		101.32736			101.26604			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		101.21995			101.15661			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.65117			100.58948			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		101.87503			101.80433			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.33000		102.80889		8.34000	102.73723			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		103.32208			103.25665			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.06718			99.99958			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.60000		125.62441		3.60000	125.60912			5,184,000,000,000.00	1,440,000,000	1,248,180,000.00
IV019	On 31/03/2028	Spot Bond	3.66000		147.96305		3.66000	147.94459			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		101.57126			101.50197			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		101.33462			101.26504			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		101.20919			101.13869			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		99.93359			99.86738			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		101.65671			101.58826			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.76000		98.47964		3.76000	98.46639			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.76000		105.08382		3.76000	105.06968			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		99.95326			99.88353			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.52694			100.45407			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	9.97000		114.81121		9.97500	114.70458			0.00	0	12,110,000,000.00
IV09	On 30/04/2018	Spot Bond	0.00000		101.11174			101.03246			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.76000		140.79612		3.76000	140.77743			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond	100.00000		86.08491		100.00000	85.48009			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000		84.68677		100.00000	84.10138			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA510	On 05/03/2015	Spot Bond	6.30000		99.93101		6.30000	99.98274			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond	6.30000		99.86211		6.30000	99.84490			0.00	0	0.00
IVA512	On 19/03/2015	Spot Bond	100.00000		97.33333		100.00000	100.00000			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond	6.40000		99.37273		6.40000	99.35541			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond	6.40000		99.25167		6.40000	99.23440			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond	6.40000		99.13091		6.40000	99.11368			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond	6.50000		98.87312		6.50000	98.85571			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond	6.50000		98.62999		6.50000	98.61267			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond	6.50000		98.50887		6.50000	98.49159			0.00	0	0.00
IVA523	On 04/06/2015	Spot Bond	6.50000		98.38805		6.50000	98.37082			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		101.19421			101.13885			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.22800		10.00000	107.14400			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.06167			101.00556			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		101.26735			101.20893			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.33366			100.27711			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.31484			100.24982			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.14392			100.08351			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		101.18986			101.12813			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		101.19748			101.13534			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		101.21271			101.14974			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		101.14417			101.08491			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		101.04802			100.98588			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.82712			100.76544			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC023	On 19/09/2016	Spot Bond		0.00000	101.69223			101.63147			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.43272			100.37327			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.21225			100.15661			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.21017			100.15510			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	101.37211			101.30864			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	101.11585			101.06116			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.86230			100.80267			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.74253			100.68741			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	101.57198			101.51580			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	101.47336			101.41173			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	101.51098			101.44769			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	101.51097			101.44768			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.69000	103.45237		8.69500	103.36137			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	13.08880		100.00000	13.00113			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	11.20739		100.00000	11.12434			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.96842			100.91125			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		8.84000	103.56442		8.82000	103.58781			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.84280			100.77990			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.43339			100.37394			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	99.87311			99.81858			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	102.78137			103.90699			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	100.82802			100.77086			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	101.94432			101.88635			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC047	On 27/10/2015	Spot Bond	7.13000	102.93362		7.14000	102.86800			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.69614			100.63086			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.31172			100.24750			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	100.12802			100.01488			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000	100.75532			100.69066			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000	100.55506			100.49554			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000	100.58394			100.51871			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000	100.11939			100.06022			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000	100.98045			100.90486			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.83488			100.77092			0.00	0	375,700,000.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.93217			100.86813			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	53.29568		100.00000	52.89631			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	101.54788			101.48299			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	97.59359		100.00000	98.54153			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	99.91964			99.85937			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	99.91650			99.85389			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.06564			100.00000			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	56.25842		100.00000	55.84151			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.15898			100.09298			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.90807			100.83211			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.14500	146.56889		8.10000	146.92436			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	101.47457			101.42024			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	101.52342			101.46544			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	99.74613			99.68436			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK06	On 06/03/2017	Spot Bond	0.00000		100.20190			100.14735			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		99.75343			99.69618			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		101.52652			101.46298			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.79000		102.02505		9.77500	101.99983			0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		100.31480		9.71000	100.23601			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.74654			100.68466			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.46500		98.78339		8.47500	98.69412			1,709,930,000,000.00	202,000,000	3,507,100,000.00
LGL03	On 03/04/2018	Spot Bond	8.53500		100.91350		8.54500	100.81782			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.46000		99.33892		9.44500	99.32511			709,500,000,000.00	75,000,000	708,700,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		99.93342			99.86720			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		99.88433			99.79800			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.65000		103.25228		9.66000	103.16476			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		99.87350			99.77921			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.35729			100.27006			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.36561			100.30337			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.37647			100.31117			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.40350			100.33339			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000		101.04554			100.99284			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.45313			100.39756			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.94798			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		99.86577			99.80859			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000		99.19889			99.14665			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000		98.90509			98.85295			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ068	On 09/06/2015	Spot Bond	100.00000		79.86871		100.00000	0.00000			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.11341			100.07141			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.11431			100.07192			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		101.87588			101.79239			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		101.07367			101.01808			0.00	0	60,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000		101.47191			101.41626			0.00	0	45,700,000.00
MBF030	On 01/10/2017	Spot Bond	0.00000		102.17606			102.11865			0.00	0	9,100,000.00
MBF033	On 28/03/2016	Spot Bond	0.00000		101.45708			101.40119			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.18142			100.12900			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		100.49830			100.44210			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		100.97580			100.92273			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		101.05870			101.00228			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		100.58215			100.52798			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.54584			100.48965			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.55801			100.50052			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.94250			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		39.66083		100.00000	39.36693			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000		96.56085		100.00000	95.80052			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		22.61582		100.00000	22.44823			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		16.89472		100.00000	16.76952			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		16.98647		100.00000	16.86059			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		16.29763		100.00000	16.17551			0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		22.04994		100.00000	21.88471			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.35000		105.89864		8.35500	105.80991			248,830,000,000.00	29,800,000	578,300,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBSA02	On 15/04/2019	Spot Bond	8.37000	105.35802	8.37500	105.26956			0.00	0	0.00		
MBSA03	On 09/06/2015	Spot Bond	0.00000	101.70753		101.65062			0.00	0	0.00		
MEFSA3	On 05/10/2016	Spot Bond	0.00000	103.19503		103.13126			0.00	0	0.00		
MEFSA4	On 05/01/2019	Spot Bond	0.00000	101.32239		101.26176			0.00	0	0.00		
MEFSA6	On 05/07/2026	Spot Bond	0.00000	101.37977		101.31634			0.00	0	0.00		
MEFSB3	On 05/10/2016	Spot Bond	7.62000	105.06138	7.63000	104.98184			0.00	0	0.00		
MEFSB4	On 05/01/2019	Spot Bond	8.34000	104.82289	8.34500	104.73548			0.00	0	0.00		
MEFSB5	On 05/01/2022	Spot Bond	9.09500	106.29521	9.07500	106.32009			0.00	0	0.00		
MFS1A1	On 20/12/2015	Spot Bond	0.00000	101.50564		101.44980			0.00	0	0.00		
MFS1A2	On 20/12/2018	Spot Bond	0.00000	101.55824		101.50033			0.00	0	0.00		
MFS1B	On 20/09/2019	Spot Bond	9.14000	106.32639	9.12500	106.30294			0.00	0	0.00		
MGL01	On 15/09/2015	Spot Bond	7.30000	100.45941	7.31000	100.39466			0.00	0	2,470,000,000.00		
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.21286		100.15076			0.00	0	0.00		
MIIL02	On 31/05/2017	Spot Bond	8.54500	102.84422	8.55500	102.75327			0.00	0	0.00		
MMIG01	On 17/03/2024	Spot Bond	0.00000	99.84471		101.64234			0.00	0	0.00		
MMIG02	On 17/03/2026	Spot Bond	8.97000	104.79330	8.95000	109.83079			0.00	0	400,000,000.00		
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.15970		100.09243			0.00	0	0.00		
MMS01U	On 10/12/2016	Spot Bond	100.00000	26.14949	100.00000	25.95570			0.00	0	0.00		
MQB01	On 31/05/2015	Spot Bond	0.00000	100.32500		100.26972			0.00	0	0.00		
MQB02	On 31/05/2017	Spot Bond	8.24500	102.76600	8.25500	102.67746			0.00	0	140,000,000.00		
MTN03	On 13/07/2015	Spot Bond	7.25000	102.12410	7.26000	102.06125			50,750,000,000,000.00	7,000,000,000	3,510,000,000.00		
MTN04	On 13/07/2017	Spot Bond	8.23500	105.48973	8.24500	105.39762			0.00	0	860,000,000.00		
N4A211	On 14/08/2020	Spot Bond	100.89771	6.76631	100.89771	6.71521			0.00	0	0.00		

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A302		On 14/08/2020	Spot Bond		100.61875	6.85457	100.61875	6.80292			0.00	0	0.00
N4A305		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A308		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A311		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A405		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A408		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A411		On 14/08/2020	Spot Bond		0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
N4A502		On 14/08/2020	Spot Bond		0.00000	96.02560		95.96841			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond		0.00000	100.46750		100.40317			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond		0.00000	100.50725		100.43723			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond		100.00000	0.97709	100.00000	0.96977			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond		100.00000	0.97709	100.00000	0.96977			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond		8.55000	100.87823	8.53500	100.89087			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond		7.66500	99.83710	7.66500	99.77489			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond		8.66000	103.61921	8.64500	103.61363			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond		8.42000	108.89207	8.40000	108.91347			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond		8.88500	109.76231	8.87000	109.77831			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond		0.00000	101.28610		101.23050			0.00	0	0.00
NBK14A		On 26/06/2021	Spot Bond		8.78000	104.29184	8.76000	104.31486			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond		0.00000	100.31119		100.25631			0.00	0	0.00
NBK15A		On 11/02/2022	Spot Bond		9.02000	99.43247	9.00000	99.41161			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond		0.00000	101.39522		101.33930			0.00	0	0.00
NBK16A		On 12/02/2025	Spot Bond		9.74500	98.72542	9.70000	98.92695			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond		0.00000	101.00034		100.94590			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.31019			100.25592			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		101.33367			101.27858			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		101.36059			101.30509			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		101.42009			101.35902			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.52608			100.46862			0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.51099			100.45189			0.00	0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.52449			100.46377			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.51572			100.45481			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.56144			100.49624			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.12000		106.80712		7.13000	106.74006			168,032,000,000.00	23,600,000	817,200,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		102.59702			102.54223			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.27000		111.52809		8.27500	111.43340			808,806,000,000.00	97,800,000	1,567,600,000.00
NBK4	On 28/10/2024	Spot Bond	10.32000		38.80459		10.27500	38.92618			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.05000		104.01628		7.06000	103.95527			28,200,000,000,000.00	4,000,000,000	2,930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		101.12506			101.06573			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		101.12096			101.05429			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.48000		106.15764		7.47500	106.09807			0.00	0	1,890,200,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		101.53942			101.48122			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		101.68143			101.62739			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		101.37379			101.30812			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		101.19633			101.13065			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.15146			100.08782			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		95.08462			95.02918			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.14301			100.08261			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	100.90125			100.83872			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.84293			100.78003			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	91.49696			91.43964			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.28682			101.23080			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.46567			100.40150			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	101.62659			101.56598			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	101.54245			101.48516			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	101.98771			101.92585			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	101.49088			101.43563			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	101.47764			101.41942			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	101.47660			101.41842			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.76573			100.70725			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	101.70235			101.63510			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.49000	111.99075		9.44500	112.12962			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	101.69185			101.62503			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.52500	110.87674		9.48000	111.02405			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	101.70235			101.63510			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	101.53016			101.46984			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	101.57025			101.50965			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	101.71915			101.65122			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	101.74013			101.67137			0.00	0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000	100.12244			100.06214			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED11	On 17/09/2015	Spot Bond		7.84000	101.12707		7.85000	106.31516			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	101.02652			100.95496			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	98.84325			98.77143			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		9.55000	109.98805		9.55500	109.81613			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	103.22288			103.15585			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	101.30327			101.23110			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond		0.00000	101.27864			101.20656			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	101.13256			101.07977			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		9.44500	121.65205		9.44500	121.55904			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	100.28463			100.28984			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.22800		10.00000	107.14400			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.27000	169.21881		2.27000	169.21680			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond		2.62000	137.95393		2.62000	137.94436			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond		3.45000	184.69829		3.45000	184.67125			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond		8.19000	106.08510		8.17500	106.08088			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond		0.00000	99.98300			99.93191			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond		8.82000	107.12156		8.80500	107.10754			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond		0.00000	100.28651			100.22757			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond		0.00000	100.32571			100.27161			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond		0.00000	100.27138			100.21568			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond		0.00000	100.28088			100.22315			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond		0.00000	100.27520			100.21869			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B10	On 22/05/2020	Spot Bond	9.02000	108.93522		9.00500	108.93652			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.28094			100.22321			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.28655			100.22761			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.28278			100.22464			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.22000	107.07227		9.20500	107.05411			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.29421			100.23364			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.29034			100.23058			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.29224			100.23207			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.36191			100.28676			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.33899			100.26878			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.29790			100.23652			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.09500	116.44618		8.10000	116.35290			178,090,000,000.00	22,000,000	511,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.87000	122.81549		8.85000	122.84970			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.16500	172.89357		2.16500	172.89299			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.64500	122.89325		9.60000	123.18539			115,740,000,000.00	12,000,000	3,026,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.28286			101.22453			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.12692			101.07159			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	101.66191			101.60078			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.02193			99.96239			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.21018			100.14929			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.24168			100.17109			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.20604			100.11865			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.27088		100.00000	16.14895			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	61.26079		100.00000	60.80681			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OML01		On 27/10/2015	Spot Bond	7.14000	104.32937		7.15000	104.26281			63,546,000,000.00	8,900,000	7,069,100,000.00
OML02		On 21/11/2024	Spot Bond	0.00000	100.19094			100.12433			0.00	0	0.00
OML03		On 27/11/2024	Spot Bond	9.34000	102.26329		9.32500	102.24218			0.00	0	0.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	35.95327		100.00000	35.68385			0.00	0	0.00
PBET01		On 13/09/2015	Spot Bond	0.00000	97.87000			97.94000			0.00	0	0.00
PMM10		On 14/05/2015	Spot Bond	0.00000	100.43705			100.38043			0.00	0	0.00
PMM12/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.22800		10.00000	107.14400			0.00	0	0.00
PMM13		On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PMM15		On 04/05/2015	Spot Bond	0.00000	102.46678			102.91271			0.00	0	0.00
PMM16		On 02/09/2015	Spot Bond	0.00000	100.13856			100.07918			0.00	0	0.00
PMM17		On 06/03/2016	Spot Bond	100.00000	51.57391		100.00000	51.20000			0.00	0	0.00
PPC001		On 28/03/2016	Spot Bond	0.00000	101.57099			101.51322			0.00	0	0.00
PPC002		On 31/12/2018	Spot Bond	0.00000	101.58000			101.51939			0.00	0	1,000,000,000.00
PPC003		On 31/10/2019	Spot Bond	0.00000	100.92853			100.86775			0.00	0	0.00
PPC004		On 30/06/2021	Spot Bond	9.07000	105.56090		9.05000	105.58030			0.00	0	0.00
PRE1A1		On 27/01/2028	Spot Bond	0.00000	100.81323			100.75564			0.00	0	0.00
PRE1A2		On 27/01/2028	Spot Bond	0.00000	100.83545			100.77621			0.00	0	0.00
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.84544			100.78547			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.86764			100.80603			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.96305			100.89438			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.98521			100.91491			0.00	0	0.00
PTH01		On 30/04/2016	Spot Bond	0.00000	100.86272			100.79655			0.00	0	0.00
R010P		On 21/12/2025	Spot Bond	7.56500	44.89309		7.52000	45.07612			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R158	On 15/09/2015	Spot Bond			6.15000	103.46144		6.16000	103.40425			233,700,000,000,000.00	38,000,000,000	39,810,000,000.00
R158P	On 15/09/2015	Spot Bond			6.27000	96.86113		6.26500	96.81405			0.00	0	0.00
R159	On 15/09/2016	Spot Bond			6.37000	109.93392		6.36500	109.88445			718,655,513,940,000.00	12,818,762,000	91,634,300,000.00
R159P	On 15/09/2016	Spot Bond			6.20000	91.15584		6.19500	91.11646			0.00	0	0.00
R186	On 21/12/2026	Spot Bond			7.74500	123.27054		7.70000	123.58641			9,050,016,512,771,000.00	68,497,935,800	26,847,542,600.00
R187P	On 21/12/2026	Spot Bond			7.48500	42.06080		7.44000	42.25096			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond			7.40500	39.46816		7.36000	39.66414			0.00	0	0.00
R197	On 07/12/2023	Spot Bond			1.76000	284.86365		1.76000	284.87211			3,601,635,488,000.00	2,046,383,800	19,999,901,900.00
R202	On 07/12/2033	Spot Bond			1.78000	233.52227		1.78000	233.52881			2,242,892,560,000.00	1,260,052,000	70,442,031,600.00
R2023	On 28/02/2023	Spot Bond			7.48500	101.75639		7.47000	101.78532			3,368,037,412,527,000.00	49,971,598,200	33,128,559,500.00
R203	On 15/09/2017	Spot Bond			6.68500	103.43604		6.69500	103.35631			4,300,598,204,315,000.00	43,320,599,000	97,047,108,700.00
R2030	On 31/01/2030	Spot Bond			8.14500	99.56644		8.09000	99.96796			312,698,356,992,000.00	38,391,449,600	40,626,653,900.00
R2032	On 31/03/2032	Spot Bond			8.28000	103.34589		8.22000	103.82117			2,417,271,402,168,000.00	91,940,990,600	68,327,608,500.00
R2037	On 31/01/2037	Spot Bond			8.37000	102.14995		8.29000	102.89095			1,911,287,280,276,000.00	28,349,734,800	34,612,688,800.00
R204	On 21/12/2018	Spot Bond			6.92000	105.24120		6.92500	105.16541			1,535,449,931,144,000.00	21,885,828,200	8,398,162,700.00
R2044	On 31/01/2044	Spot Bond			8.42000	104.43746		8.34000	105.26100			429,216,988,748,000.00	50,975,889,400	78,721,414,900.00
R2048	On 28/02/2048	Spot Bond			8.41000	103.98538		8.33000	104.84027			2,513,850,197,530,000.00	98,912,033,000	52,448,277,400.00
R207	On 15/01/2020	Spot Bond			7.14000	101.49293		7.12500	101.49487			1,859,118,108,036,000.00	60,380,687,400	85,277,900,000.00
R208	On 31/03/2021	Spot Bond			7.27000	100.44791		7.25000	100.48414			1,461,796,329,098,000.00	01,072,397,400	54,488,167,700.00
R209	On 31/03/2036	Spot Bond			8.32500	82.28868		8.25000	82.86002			2,091,114,632,160,000.00	51,184,940,800	49,909,826,300.00
R210	On 31/03/2028	Spot Bond			1.76000	174.94525		1.76000	174.95045			3,592,515,520,000.00	2,041,202,000	18,266,394,600.00
R211	On 31/01/2017	Spot Bond			1.50000	130.21456		1.50000	130.22112			44,128,200,000.00	29,418,800	37,906,681,700.00
R212	On 31/01/2022	Spot Bond			1.75000	135.82620		1.75000	135.83023			3,573,775,100,000.00	2,042,157,200	51,906,135,600.00
R213	On 28/02/2031	Spot Bond			8.19500	89.62775		8.13500	90.06037			1,675,737,381,890,000.00	04,482,902,000	62,106,461,900.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 28/02/2041	Spot Bond		8.36000	80.55796		8.28000	81.21759			4,008,586,319,232,000.00	79,495,971,200	'09,290,665,400.00
R227C	On 15/03/2015	Spot Bond		6.43000	99.89441		6.42500	99.84183			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond		6.27000	96.86113		6.26500	96.81405			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.19000	93.99094		6.18500	93.94813			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.20000	91.15584		6.19500	91.11646			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.34000	98.22559		6.33500	98.17675			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.21000	95.30855		6.20500	95.26419			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.19000	92.46140		6.18500	92.42075			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.25000	89.59248		6.24500	89.55484			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.66000	86.09242		6.67000	86.02684			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.71000	83.20571		6.72000	83.13798			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		6.92500	79.95669		6.93000	79.89912			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		6.90500	77.33741		6.91000	77.27998			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		6.88500	74.81841		6.89000	74.76117			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		6.87500	72.36198		6.88000	72.30492			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.10000	69.15789		7.08500	69.17117			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.08000	66.86164		7.06500	66.87942			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.19000	64.14598		7.17000	64.18660			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.16000	62.04176		7.14000	62.08720			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.13000	60.02397		7.11000	60.07389			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.10000	58.08865		7.08000	58.14272			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.06000	56.27705		7.04000	56.33507			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		7.02000	54.54305		7.00000	54.60475			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R345C	On 21/06/2024	Spot Bond	7.68500	49.64670		7.64000	49.81610			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.64500	47.99018		7.60000	48.16457			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.60500	46.40685		7.56000	46.58577			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.56500	44.89309		7.52000	45.07612			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.52500	43.44549		7.48000	43.63225			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.48500	42.06080		7.44000	42.25096			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.44500	40.73599		7.40000	40.92921			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.40500	39.46816		7.36000	39.66414			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	103.27243			103.20350			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.64513			100.58802			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	103.76439			103.69076			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	102.52478			102.45542			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	99.97730			99.91051			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	21.47105		100.00000	21.31015			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	14.96884		100.00000	14.85791			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	26.23520		100.00000	26.04078			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	59.10609		100.00000	58.66319			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	32.17060		100.00000	31.92679			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	20.64442		100.00000	20.48513			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.01252		100.00000	7.93817			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	12.71717		100.00000	12.61904			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	10.87397		100.00000	10.79006			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.07836		100.00000	9.00831			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000	101.47610			101.42184			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB02	On 11/03/2018	Spot Bond	0.00000		99.96067			99.90180			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		101.87808			101.82133			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.21292			100.15121			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.22367			100.15873			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		101.39870			101.34541			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		101.99680			101.93920			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.23339			100.17733			0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000		100.19468			100.14159			0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		15.80314		100.00000	15.68857			0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		11.08591		100.00000	11.00554			0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		9.18481		100.00000	9.11822			0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		8.48713		100.00000	8.42560			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.55407			100.49699			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		101.14026			101.07906			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.69251			100.62966			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		99.99983			99.94198			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.99087			100.92956			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.14706			100.08662			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		99.99992			99.94006			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.66761			100.61054			0.00	0	30,000,000.00
RES32	On 20/10/2017	Spot Bond	0.00000		101.01822			100.95650			0.00	0	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		86.70970			86.55388			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP006	On 30/04/2019	Spot Bond	0.00000		82.87654			82.74857			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		88.93379			88.74748			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		87.79359			87.59898			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		102.14305			102.05338			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		83.70563			83.58397			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		92.80922			92.65625			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		103.03907	12.35000	102.93679				0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		14.49376	100.00000	14.38515				0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.16310			100.09662			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		101.67898			101.61186			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		5.62023	100.00000	5.57904				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		24.39570	100.00000	24.21492				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		56.17698	100.00000	55.75602				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.29919	100.00000	14.24669				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		30.00851	100.00000	29.78365				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		104.97489			104.83991			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		78.41754			78.26329			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.57000		110.34792	8.55000	110.36938			344,514,000,000.00	40,200,000	820,600,000.00	
RW23	On 10/12/2023	Spot Bond	8.73500		106.97518	8.72000	106.99322			0.00	0	0.00	
RW28	On 10/12/2028	Spot Bond	9.42500		108.72471	9.36500	109.12182			0.00	0	0.00	
SBC2	On 28/04/2016	Spot Bond	0.00000		97.46930			97.46930			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.57000		108.23632	7.56500	108.17790			0.00	0	1,150,000,000.00	
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		107.22800	10.00000	107.14400			0.00	0	0.00	
SBK13	On 24/11/2016	Spot Bond	0.00000		100.21887			100.94822			0.00	0	141,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK14	On 01/12/2017	Spot Bond		8.73500	104.78005		8.74500	104.68199			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond		0.00000	101.87585			101.81389			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	101.04430			100.98365			0.00	380,000,000	190,000,000.00
SBK17	On 30/07/2024	Spot Bond		0.00000	102.50774			102.44325			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.98162			100.91338			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.96481			100.89780			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond		0.00000	100.18118			100.10425			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond		0.00000	101.03744			100.96140			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.05000	103.29863		6.87000	103.27930			0.00	0	694,907,300.00
SBK9	On 10/04/2018	Spot Bond		8.42000	103.39552		8.42500	103.31188			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond		7.64000	102.69449		7.65000	102.62551			0.00	0	929,450,000.00
SBN29	On 15/09/2015	Spot Bond		7.96000	102.53124		7.96000	102.46493			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.40000	102.81727		7.41000	102.75017			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.08500	100.23507		8.09500	100.14679			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.54500	102.74306		7.55500	102.67482			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.73000	102.64852		7.72500	102.58662			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	99.86645			99.80911			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	101.37894			101.31515			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.73500	106.76151		7.74500	106.67130			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	101.34232			101.28646			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond		0.00000	101.61183			101.55154			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	105.42402			105.36688			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		8.74000	108.95615		8.72000	108.97892			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS20	On 15/05/2026	Spot Bond		9.64500	105.87220		9.60000	106.10010			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.48361			100.41683			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.38247			100.32997			0.00	0	1,500,000,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.47132			100.41184			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	102.50476			102.44659			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.50000	103.83714		8.50500	103.74796			2,163,250,000,000.00	254,500,000	1,113,100,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	20.15537		100.00000	20.02038			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.02500	107.15499		9.01000	107.17154			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	101.01958			100.96392			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond		8.53500	102.59849		8.52000	102.58081			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.65500	92.49758		9.61000	92.70968			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	99.40788			99.35250			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.39500	105.11510		9.35000	105.36651			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond		0.00000	99.81505			101.52633			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	99.80965			101.56839			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond		9.54500	103.15070		9.50000	108.38875			28,635,000,000,000.00	3,000,000,000	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond		0.00000	100.79002			100.73122			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond		0.00000	100.81116			100.75071			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond		8.54000	98.62372		8.52500	98.61369			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond		9.66500	97.35060		9.62000	97.55092			0.00	0	0.00
SBS39	On 29/01/2030	Spot Bond		10.24500	96.98301		10.18500	97.34418			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		8.97000	100.83128		8.95000	100.85601			435,045,000,000.00	48,500,000	165,300,000.00
SBS9	On 07/07/2016	Spot Bond		7.37000	106.94973		7.36500	106.89211			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.37000	272.73437		2.37000	272.72892			853,200,000,000.00	360,000,000	180,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBSI12	On 31/01/2017	Spot Bond		2.14500	128.67455		2.14500	128.67422			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond		100.00000	20.98837		100.00000	20.82931			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond		0.00000	101.10298			101.04430			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	25.82731		100.00000	25.63592			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	127.20447		2.77000	127.19763			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	102.79739		6.50000	102.74321			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.99489			100.93474			0.00	500,000,000	1,000,000,000.00
SHS03	On 29/06/2015	Spot Bond		0.00000	101.51377			101.45129			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	102.92175			102.85835			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		8.71500	101.73241		8.72500	101.64031			196,087,500,000.00	22,500,000	299,300,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.66876			100.60680			0.00	16,400,000	4,100,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	101.40522			101.34462			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	101.61721			101.55345			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	21.93965		100.00000	21.77525			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.22800		10.00000	107.14400			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	99.94097			99.88200			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	85.22222		100.00000	84.64248			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	99.91388			101.74500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS16U	On 29/06/2016	Spot Bond	100.00000	38.97843		100.00000	38.68958			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	34.80100		100.00000	34.54310			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	28.08463		100.00000	27.87879			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.02500	102.46545		9.03500	102.31819			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	101.11345			101.04572			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	101.54018			101.46550			0.00	0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000	100.31256			100.24755			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.62000	103.28132		7.61500	103.22419			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.52000	101.04610		8.52500	100.96154			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.08500	104.35466		8.09500	104.26365			0.00	0	5,309,350,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.29281			100.23265			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.41965			100.36305			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.73802			100.67873			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.27619			100.21817			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.28364			100.22401			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.14622			100.07935			0.00	0	900,000,000.00
SSA01	On 28/06/2016	Spot Bond	7.78500	104.10460		7.79500	104.02661			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	101.03138			100.97251			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	101.30468			101.24733			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	101.09912			101.03780			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.82000	100.10377		8.80000	100.11201			1,493,226,000,000.00	169,300,000	526,800,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.15426			100.08941			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	101.59937			101.53349			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	100.92974			100.86516			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN004		On 31/03/2021	Spot Bond	8.65000	94.14191		8.63000	94.16408			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.65000	94.14191		8.63000	94.16408			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.39000	96.57649		8.37500	96.56805			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	99.81433			101.71592			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.56500	101.40922		7.57500	101.32404			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.51000	109.94970		2.51000	109.94612			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.08000	101.43839		8.08500	101.35614			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.22745			100.16531			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.59500	108.52653		9.55000	108.77105			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.13655			100.07891			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	9.81500	77.69251		9.75500	78.03177			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	101.02139			100.95812			0.00	0	0.00
SSN026		On 16/01/2019	Spot Bond	0.00000	101.05845			100.99795			0.00	0	0.00
SSN027		On 25/09/2019	Spot Bond	0.00000	101.57046			101.50592			0.00	0	0.00
SSN028		On 16/10/2019	Spot Bond	0.00000	101.18178			101.11401			0.00	0	0.00
SSN029		On 07/12/2023	Spot Bond	0.00000	99.53915			99.46323			0.00	0	0.00
SSN030		On 24/05/2017	Spot Bond	0.00000	100.27365			100.21169			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	1.43287		100.00000	1.37797			0.00	0	0.00
SY1205		On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94821			0.00	0	0.00
SY1207		On 10/03/2015	Spot Bond	0.00000	99.98272			99.93090			0.00	0	0.00
SY1211		On 17/03/2015	Spot Bond	0.00000	99.86193			99.81016			0.00	0	0.00
SY1218		On 21/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.87544			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1220	On 29/04/2015	Spot Bond	0.00000	99.10728			99.05477			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000	99.10974			99.05737			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000	99.00129			98.94873			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000	98.84320			98.79062			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000	98.79437			98.73957			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000	98.75875			98.70631			0.00	0	0.00
SY1227	On 18/03/2015	Spot Bond	0.00000	99.84511			99.79348			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond	0.00000	98.70820			98.65582			0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond	0.00000	98.57979			98.52719			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.61000	102.44733		6.62000	102.38680			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.35500	108.41368		8.31000	108.66235			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	56.16848		100.00000	55.74759			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.94821			100.89224			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.67599			100.62006			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.13724			100.07927			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	101.45307			101.39932			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	101.52674			101.47007			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.31770			100.26283			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000	98.13963			98.02796			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000	100.73446			100.67863			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.77228			100.71634			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.62000	102.34621		7.61500	102.28939			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.99479			100.93447			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	101.02118			100.95922			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A3		On 18/07/2017	Spot Bond	7.83000	101.06650		7.83000	101.00220			0.00	0	0.00
TH10A4		On 18/07/2017	Spot Bond	0.00000	100.98028			100.92086			0.00	0	0.00
TH10A5		On 18/07/2017	Spot Bond	0.00000	101.01327			100.95180			0.00	0	0.00
TH10A6		On 18/07/2017	Spot Bond	0.00000	101.06385			101.00135			0.00	0	0.00
TH10A7		On 18/10/2038	Spot Bond	0.00000	100.98028			100.92086			0.00	0	0.00
TH10A8		On 18/10/2038	Spot Bond	0.00000	101.01327			100.95180			0.00	0	0.00
TH10A9		On 18/07/2017	Spot Bond	7.16000	100.97639		7.16000	100.91754			0.00	0	0.00
TH10B1		On 18/10/2038	Spot Bond	0.00000	101.07788			101.01237			0.00	0	0.00
TH10B2		On 18/07/2017	Spot Bond	0.00000	101.07261			101.00743			0.00	0	0.00
TH10C1		On 18/10/2038	Spot Bond	0.00000	101.19899			101.12591			0.00	0	0.00
TH10C2		On 18/07/2017	Spot Bond	0.00000	101.18190			101.10988			0.00	0	0.00
TH10D1		On 18/10/2038	Spot Bond	0.00000	101.69655			101.59218			0.00	0	0.00
TH10D2		On 18/07/2017	Spot Bond	0.00000	101.63785			101.53719			0.00	0	0.00
TH11A1		On 18/07/2041	Spot Bond	0.00000	100.97896			100.91962			0.00	0	0.00
TH11A2		On 18/07/2041	Spot Bond	0.00000	101.02118			100.95922			0.00	0	0.00
TH11A3		On 18/07/2018	Spot Bond	8.73000	101.18722		8.73000	101.06786			0.00	0	0.00
TH11A4		On 18/07/2041	Spot Bond	0.00000	100.69915			100.63937			0.00	0	0.00
TH11A5		On 18/07/2041	Spot Bond	0.00000	101.01327			100.95180			0.00	900,000,000	500,000,000.00
TH11A6		On 18/07/2041	Spot Bond	8.39000	100.56909		8.39500	100.44059			0.00	0	0.00
TH11A7		On 18/07/2041	Spot Bond	0.00000	100.51878			100.45946			0.00	0	0.00
TH11A8		On 18/07/2041	Spot Bond	0.00000	101.03345			100.97221			0.00	0	0.00
TH11B1		On 18/07/2041	Spot Bond	0.00000	101.08052			101.01484			0.00	0	0.00
TH11B2		On 18/07/2041	Spot Bond	0.00000	101.06602			101.00125			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11B3	On 18/07/2041	Spot Bond		0.00000	101.08137			101.01717			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	101.19636			101.12345			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	101.19110			101.11852			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	101.16651			101.09704			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	101.60521			101.50661			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	101.61044			101.51150			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	101.61121			101.51417			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.27805			100.21963			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.28735			100.22694			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		8.74000	101.95675		8.72500	101.89144			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond		0.00000	100.28177			100.22255			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond		0.00000	100.29480			100.23278			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond		8.65000	99.97052		8.63500	99.90819			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond		0.00000	100.56147			100.50248			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond		0.00000	100.59123			100.52902			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond		8.76000	98.96924		8.74500	98.91309			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.31152			100.24589			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.31152			100.24589			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond		0.00000	100.62466			100.55883			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.34116			100.26915			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.34116			100.26915			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond		0.00000	100.68395			100.61170			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.46065			100.36286			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.46065			100.36286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12D3	On 21/08/2019	Spot Bond		0.00000	100.92292			100.82468			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	101.03478			100.97347			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.53895		101.06155	6.49003			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	101.26615			101.20877			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	101.01481			100.95473			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	101.47775			101.41942			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	101.01481			100.95473			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	101.02813			100.96722			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	101.03478			100.97347			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	101.00682			100.94723			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	101.02813			100.96722			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	101.10133			101.03590			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	101.10133			101.03590			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	101.10133			101.03590			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	101.20774			101.13572			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	101.23433			101.16067			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	101.20109			101.12949			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	101.73179			101.62726			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D2	On 18/07/2039	Spot Bond	0.00000		101.76488			101.65830			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		101.75164			101.64588			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	6.70000		104.96733		7.29000	104.81950			5,240,204,000,000.00	782,120,000	2,603,540,000.00
TL20	On 22/02/2020	Spot Bond	9.09000		88.29327		9.07500	88.28351			0.00	0	500,000,000.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		107.22800		10.00000	107.14400			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.64500		106.74531		7.65500	106.65446			1,121,521,500,000.00	146,700,000	30,289,100,000.00
TN20	On 17/09/2020	Spot Bond	8.92000		106.54653		8.90000	111.79513			1,171,196,000,000.00	131,300,000	20,089,500,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.05447		100.00000	1.04666			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.19000		113.11631		9.17500	113.12600			0.00	0	11,230,000,000.00
TN25	On 19/08/2025	Spot Bond	9.44500		100.82296		9.40000	101.04219			0.00	0	16,890,000,000.00
TN27	On 14/11/2027	Spot Bond	9.50500		98.39868		9.46000	98.64139			61,075,328,000,000.00	6,425,600,000	18,478,500,000.00
TN30	On 09/10/2030	Spot Bond	9.84500		109.50318		9.79000	109.86857			0.00	0	3,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.27000		108.75371		10.19000	109.41425			0.00	0	2,500,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		99.98170			99.92698			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.31838			100.25909			0.00	0	193,443,300.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.43838			100.37811			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.44922			100.38740			0.00	1,087,200,000	543,600,000.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.45029			100.38831			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.50353			100.43392			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.61392			100.52847			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.44978			100.38788			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		101.26061			101.20670			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.22800		10.00000	107.14400			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		101.27588			101.21704			0.00	0	13,700,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA03	On 05/04/2018	Spot Bond		0.00000	101.30162			101.24154			0.00	0	28,500,000.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	101.07459			101.01913			0.00	1,840,000,000	920,000,000.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	101.14399			101.08477			0.00	0	1,100,000,000.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.24123		10.00000	100.16075			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.23521		9.75000	100.15674			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.23511		100.00000	10.15612			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	99.85908			99.79904			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	99.85047			99.78676			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	99.84570			99.77994			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	99.84474			99.77857			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	99.81798			99.74040			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	99.75878			99.65598			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	12.50714		100.00000	12.41342			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	99.81674			99.76176			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	99.56259			99.50791			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	99.31124			99.25687			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond		0.00000	98.56587			98.51209			0.00	1,200,000,000	30,200,000,000.00
TSP168	On 11/06/2015	Spot Bond		0.00000	98.30657			98.25253			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond		0.00000	97.72848			97.67263			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	97.51321			97.45835			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond		0.00000	97.23145			97.17608			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond		0.00000	96.93672			96.88069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP174	On 03/09/2015	Spot Bond	0.00000	96.66464			96.60842			0.00	1,000,000,000	47,300,000,000.00
TSP175	On 17/09/2015	Spot Bond	0.00000	99.69117			99.57536			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	98.55030			98.43585			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	95.60585			95.54952			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	95.14678			95.09121			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	94.79222			94.73562			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	94.14989			94.09470			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000	99.13952			99.08988			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	93.94146			93.88671			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000	93.55777			93.50191			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond	100.00000	50.47702	100.00000	50.19026			1,220,000,000,000,000.00	12,200,000,000	7,700,000,000.00	
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.47584	100.00000	13.37486				0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	92.17172	100.00000	91.47870				0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000	97.33333	100.00000	96.56085				0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000	100.99342			100.94021			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000	100.96534			100.91171			0.00	1,600,000,000	400,000,000.00
TWC081	On 17/04/2015	Spot Bond	0.00000	100.87596			100.82233			0.00	1,200,000,000	300,000,000.00
TWC082	On 20/04/2015	Spot Bond	0.00000	100.83802			100.78453			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000	100.65205			100.59616			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000	100.48718			100.43305			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000	100.46301			100.40959			0.00	0	0.00
TWC086	On 24/03/2015	Spot Bond	0.00000	100.22734			100.17488			0.00	0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000	100.19740			100.14356			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000	101.08370			101.02349			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCJ17	On 02/06/2015	Spot Bond	0.00000		100.21849			100.15890			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000		100.97274			100.91870			0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000		100.20041			100.14575			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.67000		109.52001		8.65000	109.54160			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		7.40271		100.00000	8.81125			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.23183		100.00000	8.60742			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		101.31306			101.25954			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.82239			100.76365			0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		67.09559		100.00000	66.72761			0.00	0	7,700,000,000.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.57663			100.51710			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.59469			100.53319			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.59551			100.53393			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		101.43737			101.37821			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		101.47562			101.41481			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		6.95041		100.00000	8.27169			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		6.77954		100.00000	8.06786			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	6.76000		110.04184		6.75500	109.98735			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.99000		234.61503		1.99000	234.61737			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.47000		103.03882		6.48000	102.98252			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.18500		106.15699		7.19500	106.07415			0.00	0	4,733,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP3	On 28/05/2019	Spot Bond	7.47500	107.92521		7.48000	107.84114			0.00	0	71,912,000.00
WSP4	On 28/05/2020	Spot Bond	7.76500	107.70922		7.75000	107.70681			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.81000	108.26634		7.79000	108.29840			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.10000	98.14651		6.11000	98.09518			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.03000	96.42583		6.04000	96.37282			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.10000	98.13041		6.11000	98.07907			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.86500	73.51674		6.87000	73.45942			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	65.22793		100.00000	64.85737			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	34.52596		100.00000	34.32982			0.00	0	0.00
Total for j-Bonds :										47,159,233,046,269,000.00	0	1484078649125.00
Grand Total:										47,159,235,873,199,500.00	0	1484082980274.00