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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 02/04/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 02/04/2015	Any day expiry	11.94880	11.94880	12.00720	12.00720				32.53	29,872,000.00	2,500	0.00
\$ / R	On 07/04/2015	Any day expiry	11.96840	11.96840	12.00720	12.00720				18.06	0.00	0	0.00
\$ / R	On 07/04/2015	Any day expiry	12.00	Call	88.53780	0.08854	105.43600	0.10544	88.538	18.51	0.00	0	10,000.00
\$ / R	On 08/04/2015	Any day expiry	11.96850	11.96850	11.99930	11.99930				17.51	0.00	0	0.00
\$ / R	On 08/04/2015	Any day expiry	11.80	Call	214.73740	0.21474	242.65230	0.24265	214.737	18.21	0.00	0	10,000.00
\$ / R	On 08/04/2015	Any day expiry	12.15	Call	49.35640	0.04936	61.28920	0.06129	49.356	19.24	519,000.00	10,000	0.00
\$ / R	On 09/04/2015	Any day expiry	11.97020	11.97020	12.00130	12.00130				17.07	0.00	0	15.00
\$ / R	On 14/04/2015	Any day expiry	11.97870	11.97870	12.01120	12.01120				15.96	0.00	0	0.00
\$ / R	On 14/04/2015	Any day expiry	12.24	Put	321.01360	0.32101	300.45260	0.30045	321.014	17.92	0.00	0	500.00
\$ / R	On 28/04/2015	Any day expiry	12.00540	12.00540	12.03820	12.03820				15.41	0.00	0	4,905.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	2.02640	0.00203	2.19160	0.00219	2.026	17.36	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	6.86350	0.00686	7.43870	0.00744	6.864	15.42	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	199.68900	0.19969	221.91850	0.22192	199.689	15.41	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	0.44150	0.00044	0.41390	0.00041	0.441	29.31	0.00	0	300.00
\$ / R	On 29/04/2015	Any day expiry	12.00730	12.00730	12.04020	12.04020				15.41	0.00	0	758.00
\$ / R	On 29/04/2015	Any day expiry	12.47	Put	535.68410	0.53568	512.77520	0.51278	535.684	17.74	0.00	0	500.00
\$ / R	On 06/05/2015	Any day expiry	12.02070	12.02070	12.01820	12.01820				15.18	0.00	0	0.00
\$ / R	On 06/05/2015	Any day expiry	11.66	Put	74.53220	0.07453	0.00000	0.00000	74.532	14.34	822,250.00	11,000	5,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 06/05/2015	Any day expiry	12.62	Call	69.95870	0.06996	0.00000	0.00000	69.959	18.02	756,250.00	11,000	5,500.00
\$ / R	On 13/05/2015	Any day expiry			12.03440	12.03440	12.06740	12.06740		15.34	0.00	0	6,224.00
\$ / R	On 15/05/2015	Any day expiry			12.03830	12.03830	12.07130	12.07130		15.38	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry			12.06190	12.06190	12.09480	12.09480		15.24	0.00	0	1,389.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	4.95850	0.00496	5.37400	0.00537	4.959	14.06	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	8.37320	0.00837	8.17220	0.00817	8.373	13.82	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	19.45840	0.01946	19.00160	0.01900	19.458	13.78	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	364.15450	0.36415	387.96560	0.38797	364.154	14.86	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	229.81250	0.22981	246.84100	0.24684	229.813	15.86	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	9.14750	0.00915	9.47660	0.00948	9.148	30.01	0.00	0	300.00
\$ / R	On 03/06/2015	Any day expiry			12.07570	12.07570	12.10850	12.10850		15.39	0.00	0	0.00
\$ / R	On 03/06/2015	Any day expiry	12.30	Call	223.47450	0.22347	239.37670	0.23938	223.475	16.14	0.00	0	10,000.00
\$ / R	On 09/06/2015	Any day expiry			12.08750	12.08750	12.12030	12.12030		15.39	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			12.09360	12.09360	12.12650	12.12650		15.45	428,851,149.60	35,461	1,171,898.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	7.97230	0.00797	8.45420	0.00845	7.972	14.29	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	8.36040	0.00836	8.84650	0.00885	8.360	14.22	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	9.41600	0.00942	9.91040	0.00991	9.416	14.04	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	16.20710	0.01621	15.62590	0.01563	16.207	13.70	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	17.44560	0.01745	16.82340	0.01682	17.446	13.70	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	54.84560	0.05485	52.99200	0.05299	54.846	13.81	0.00	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	692.38280	0.69238	722.64980	0.72265	692.383	13.85	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	676.67200	0.67667	706.79530	0.70680	676.672	13.86	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	83.07200	0.08307	80.29530	0.08030	83.072	13.86	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	604.62120	0.60462	631.91070	0.63191	604.621	14.12	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	570.60720	0.57061	597.24770	0.59725	570.607	14.26	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Put	127.00720	0.12701	120.74770	0.12075	127.007	14.26	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	277.23600	0.27724	265.85540	0.26586	277.236	15.19	554,472.00	2,000	34,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	287.80310	0.28780	276.11500	0.27611	287.803	15.24	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.13	Call	313.70170	0.31370	0.00000	0.00000	313.702	15.56	4,705,525.50	15,000	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.20	Put	393.77760	0.39378	378.31010	0.37831	393.778	15.81	0.00	0	5,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	253.53410	0.25353	269.44230	0.26944	253.534	16.17	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	197.57210	0.19757	210.69340	0.21069	197.572	16.89	0.00	0	30,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	603.97210	0.60397	584.19340	0.58419	603.972	16.89	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	183.44790	0.18345	195.80950	0.19581	183.448	17.11	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	168.33210	0.16833	179.85300	0.17985	168.332	17.36	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	109.34630	0.10935	117.03330	0.11703	109.346	18.76	0.00	0	37,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Put	1,015.74630	1.01575	990.53330	0.99053	1,015.746	18.76	0.00	0	501.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	86.00450	0.08600	92.11680	0.09212	86.005	19.61	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Call	83.31430	0.08331	89.24060	0.08924	83.314	19.72	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Put	1,239.71430	1.23971	1,212.74060	1.21274	1,239.714	19.72	0.00	0	201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	66.50140	0.06650	71.49460	0.07149	66.501	20.47	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	63.74500	0.06375	68.54590	0.06855	63.745	20.61	0.00	0	51,500.00
\$ / R	On 26/06/2015	Any day expiry			12.12210	12.12210	12.15510	12.15510		15.49	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	13.25630	0.01326	13.68080	0.01368	13.256	13.89	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	37.49620	0.03750	35.92210	0.03592	37.496	13.68	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	249.56570	0.24957	263.56820	0.26357	249.566	16.73	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	23.95270	0.02395	26.00950	0.02601	23.953	29.94	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.13020	12.13020	12.16330	12.16330		15.62	0.00	0	7,712.00

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 06/07/2015	Any day expiry		12.14240	12.14240		12.13890	12.13890		15.61	0.00	0	0.00
\$ / R	On 06/07/2015	Any day expiry	12.13	Call	390.38300	0.39038	0.00000	0.00000	390.383	15.56	2,233,000.00	5,500	5,500.00
\$ / R	On 29/07/2015	Any day expiry		12.19010	12.19010		12.22350	12.22350		15.87	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	25.55270	0.02555	25.12610	0.02513	25.553	14.01	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	56.57700	0.05658	54.58030	0.05458	56.577	13.67	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	276.90320	0.27690	289.18040	0.28918	276.903	17.50	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	43.67480	0.04367	46.73750	0.04674	43.675	29.28	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry		12.25040	12.25040		12.28390	12.28390		16.00	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	35.30270	0.03530	34.43850	0.03444	35.303	13.94	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	71.96520	0.07197	69.70340	0.06970	71.965	13.69	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	289.72380	0.28972	300.57370	0.30057	289.724	18.18	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	58.05560	0.05806	61.84640	0.06185	58.056	29.00	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry		12.25870	12.25870		12.30500	12.30500		15.96	3,691,500.00	300	300.00
\$ / R	On 10/09/2015	Any day expiry		12.27950	12.27950		12.31300	12.31300		16.10	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future		12.28780	12.28780		12.32140	12.32140		16.08	3,379,145.00	275	90,722.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	26.69940	0.02670	26.31220	0.02631	26.699	14.28	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,716.56510	1.71657	1,749.71220	1.74971	1,716.565	14.22	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	56.69200	0.05669	55.24420	0.05524	56.692	13.65	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,346.46740	1.34647	1,378.54320	1.37854	1,346.467	13.62	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	58.66740	0.05867	57.14320	0.05714	58.667	13.62	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,201.33350	1.20133	1,232.26110	1.23226	1,201.334	13.68	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	89.06950	0.08907	86.12820	0.08613	89.070	13.71	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	107.24590	0.10725	103.41520	0.10342	107.246	13.81	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	159.41870	0.15942	153.07120	0.15307	159.419	14.03	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	170.98990	0.17099	164.09890	0.16410	170.990	14.07	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	877.16540	0.87717	903.02190	0.90302	877.165	14.13	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	195.76570	0.19577	187.73020	0.18773	195.766	14.16	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	363.00200	0.36300	350.01120	0.35001	363.002	15.16	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	650.80200	0.65080	671.41120	0.67141	650.802	15.16	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	613.96050	0.61396	633.58570	0.63359	613.961	15.41	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	592.08170	0.59208	611.10440	0.61110	592.082	15.56	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	550.86370	0.55086	568.69670	0.56870	550.864	15.87	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	454.37790	0.45438	469.40220	0.46940	454.378	16.67	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	311.08440	0.31108	321.67040	0.32167	311.084	18.33	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	309.07580	0.30908	319.60060	0.31960	309.076	18.36	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	303.14670	0.30315	313.49360	0.31349	303.147	18.44	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	251.34370	0.25134	260.10250	0.26010	251.344	19.32	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	176.80060	0.17680	183.10650	0.18311	176.801	20.96	0.00	0	125,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	150.49980	0.15050	155.89820	0.15590	150.500	21.77	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	130.81040	0.13081	135.51440	0.13551	130.810	22.52	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry		12.31700	12.31700		12.35050	12.35050		16.05	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	46.22180	0.04622	45.86340	0.04586	46.222	13.93	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	86.03820	0.08604	82.63570	0.08264	86.038	13.64	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	139.72810	0.13973	134.65270	0.13465	139.728	13.90	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	301.37630	0.30138	310.90650	0.31091	301.376	18.86	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	200.05820	0.20006	206.64180	0.20664	200.058	20.84	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	73.46490	0.07346	77.32050	0.07732	73.465	28.47	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry		12.32110	12.32110		12.35470	12.35470		16.06	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 28/10/2015	Any day expiry		12.38040	12.38040	12.41440	12.41440		16.29	0.00	0	250.00
\$ / R		On 28/10/2015	Any day expiry	10.80	Put	56.19760	0.05620	54.44760	0.05445	13.95	0.00	0	300.00
\$ / R		On 28/10/2015	Any day expiry	11.15	Put	95.04650	0.09505	91.67410	0.09167	13.49	0.00	0	250.00
\$ / R		On 28/10/2015	Any day expiry	13.56	Call	312.97940	0.31298	322.15130	0.32215	19.49	0.00	0	250.00
\$ / R		On 28/10/2015	Any day expiry	16.98	Call	92.31030	0.09231	95.86530	0.09587	28.06	0.00	0	300.00
\$ / R		On 25/11/2015	Any day expiry		12.44010	12.44010	12.47460	12.47460		16.35	0.00	0	250.00
\$ / R		On 25/11/2015	Any day expiry	10.80	Put	63.71080	0.06371	61.13470	0.06113	13.89	0.00	0	300.00
\$ / R		On 25/11/2015	Any day expiry	11.15	Put	105.09960	0.10510	100.51200	0.10051	13.49	0.00	0	250.00
\$ / R		On 25/11/2015	Any day expiry	13.85	Call	320.23450	0.32023	329.50230	0.32950	20.03	0.00	0	250.00
\$ / R		On 25/11/2015	Any day expiry	17.45	Call	96.06250	0.09606	100.15760	0.10016	27.94	0.00	0	300.00
\$ / R		On 08/12/2015	Any day expiry		12.46780	12.46780	12.50250	12.50250		16.31	0.00	0	276.00
\$ / R		On 11/12/2015	Foreign Exchange Future		12.47420	12.47420	12.50900	12.50900		16.31	311,855.00	25	67,587.00
\$ / R		On 11/12/2015	Foreign Exchange Future	10.95	Call	1,607.46620	1.60747	1,639.55380	1.63955	13.67	0.00	0	4,331.00
\$ / R		On 11/12/2015	Foreign Exchange Future	10.95	Put	83.26620	0.08327	80.55380	0.08055	13.67	0.00	0	8,917.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.00	Call	1,563.44290	1.56344	1,595.36080	1.59536	13.61	0.00	0	1,177.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.20	Call	1,391.08200	1.39108	1,422.23410	1.42223	13.39	0.00	0	39,671.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.40	Call	1,241.04310	1.24104	1,267.27600	1.26728	13.72	0.00	0	1,197.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.61	Put	232.14240	0.23214	221.83840	0.22184	14.06	0.00	0	580.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.75	Put	283.16910	0.28317	271.71920	0.27172	14.28	0.00	0	20,000.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.80	Put	302.85150	0.30285	290.99780	0.29100	14.36	0.00	0	1,100.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.90	Put	347.28450	0.34728	331.84740	0.33185	14.60	0.00	0	8,210.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.95	Call	896.30340	0.89630	915.25140	0.91525	14.75	0.00	0	2,114.00
\$ / R		On 11/12/2015	Foreign Exchange Future	12.00	Put	397.75050	0.39775	381.49110	0.38149	14.91	0.00	0	96,600.00
\$ / R		On 11/12/2015	Foreign Exchange Future	12.15	Call	803.63960	0.80364	821.05910	0.82106	15.38	0.00	0	1,650.00
\$ / R		On 11/12/2015	Foreign Exchange Future	13.00	Call	516.74930	0.51675	529.95350	0.52995	17.76	0.00	0	1,197.00
\$ / R		On 11/12/2015	Foreign Exchange Future	13.10	Call	491.97190	0.49197	504.82170	0.50482	18.02	0.00	0	11,629.00
\$ / R		On 11/12/2015	Foreign Exchange Future	13.20	Call	468.66080	0.46866	481.16910	0.48117	18.28	0.00	0	677.00
\$ / R		On 11/12/2015	Foreign Exchange Future	13.44	Call	418.71640	0.41872	430.09430	0.43009	18.89	0.00	0	39,671.00
\$ / R		On 11/12/2015	Foreign Exchange Future	13.50	Call	407.43120	0.40743	418.55120	0.41855	19.05	0.00	0	1,650.00
\$ / R		On 11/12/2015	Foreign Exchange Future	14.37	Call	280.52430	0.28052	289.08260	0.28908	21.13	0.00	0	580.00
\$ / R		On 11/12/2015	Foreign Exchange Future	14.84	Call	235.24660	0.23525	242.70130	0.24270	22.24	0.00	0	8,200.00
\$ / R		On 11/12/2015	Foreign Exchange Future	14.97	Call	225.86490	0.22586	232.02100	0.23202	22.58	0.00	0	8,210.00
\$ / R		On 11/12/2015	Foreign Exchange Future	15.00	Call	225.11610	0.22512	229.67160	0.22967	22.71	0.00	0	68,600.00
\$ / R		On 11/12/2015	Foreign Exchange Future	15.80	Call	212.58000	0.21258	217.07550	0.21708	26.06	0.00	0	53,000.00
\$ / R		On 21/12/2015	Any day expiry		12.49550	12.49550	12.53040	12.53040		16.40	0.00	0	250.00
\$ / R		On 21/12/2015	Any day expiry	10.80	Put	69.81630	0.06982	67.25950	0.06726	13.82	0.00	0	300.00
\$ / R		On 21/12/2015	Any day expiry	11.15	Put	113.16940	0.11317	109.29100	0.10929	13.47	0.00	0	250.00
\$ / R		On 21/12/2015	Any day expiry	14.15	Call	323.45310	0.32345	333.11080	0.33311	20.55	0.00	0	250.00
\$ / R		On 21/12/2015	Any day expiry	17.87	Call	97.45860	0.09746	103.40000	0.10340	27.70	0.00	0	300.00
\$ / R		On 12/02/2016	Any day expiry		12.61020	12.61020	12.64590	12.64590		16.56	0.00	0	0.00
\$ / R		On 12/02/2016	Any day expiry	11.60	Put	241.02620	0.24103	230.07870	0.23008	13.80	0.00	0	1,000.00
\$ / R		On 12/02/2016	Any day expiry	15.40	Call	299.85230	0.29985	301.39660	0.30140	23.58	0.00	0	1,000.00
\$ / R		On 11/03/2016	Any day expiry		12.67120	12.67120	12.70720	12.70720		16.63	0.00	0	272.00
\$ / R		On 14/03/2016	Foreign Exchange Future		12.67780	12.67780	12.71380	12.71380		16.74	0.00	0	3,773.00
\$ / R		On 14/03/2016	Foreign Exchange Future	11.05	Put	116.75180	0.11675	112.68420	0.11268	13.41	0.00	0	1,500.00
\$ / R		On 14/03/2016	Foreign Exchange Future	11.80	Put	321.18020	0.32118	308.91350	0.30891	14.10	0.00	0	1,000.00
\$ / R		On 14/03/2016	Foreign Exchange Future	11.83	Put	334.05960	0.33406	321.37980	0.32138	14.18	0.00	0	1,204.00
\$ / R		On 14/03/2016	Foreign Exchange Future	11.95	Put	388.23020	0.38823	373.87680	0.37388	14.47	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	410.83770		0.41084		419.93500	0.41993	410.838	21.11	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	331.37030		0.33137		338.84470	0.33884	331.370	24.47	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	327.85880		0.32786		335.23070	0.33523	327.859	27.38	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	68.60730		0.06861		70.62760	0.07063	68.607	27.38	0.00	0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			12.86170		12.86170		12.89900	12.89900		17.06	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.87000		12.87000		12.90740	12.90740		17.05	0.00	0	500.00
\$ / R	On 15/09/2016	Any day expiry			13.06620		13.06620		13.10520	13.10520		17.40	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.07460		13.07460		13.11360	13.11360		17.39	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.25410		13.25410		13.29460	13.29460		17.64	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.26450		13.26450		13.30510	13.30510		17.64	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.09360		12.09360		12.12650	12.12650		15.45	338,620.80	28	743.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.28780		12.28780		12.32140	12.32140		16.08	98,302.40	8	98.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.47420		12.47420		12.50900	12.50900		16.31	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.67780		12.67780		12.71380	12.71380		16.74	0.00	0	27.00
£ / R	On 12/06/2015	Foreign Exchange Future			17.91940		17.91940		17.96050	17.96050		15.17	10,196,138.60	569	28,634.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	127.47650		0.12748		116.83190	0.11683	127.476	14.45	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	67.22750		0.06723		75.50020	0.07550	67.228	18.76	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.19690		18.19690		18.23890	18.23890		15.33	0.00	0	950.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.46900		18.46900		18.51260	18.51260		15.70	0.00	0	5.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	631.82340		0.63182		609.22230	0.60922	631.823	14.92	0.00	0	830.00
£ / R	On 14/03/2016	Foreign Exchange Future			18.77140		18.77140		18.81690	18.81690		16.02	0.00	0	0.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10107		0.10107		0.10142	0.10142		15.32	0.00	0	14,018.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10284		0.10284		0.10320	0.10320		15.51	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10458		0.10458		0.10496	0.10496		15.57	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			13.14480		13.14480		13.03500	13.03500		13.26	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	48.63350		0.04863		42.83430	0.04283	48.634	17.88	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.17060		13.17060		13.06060	13.06060		13.67	263,412.00	20	154,690.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	32.96760		0.03297		45.00100	0.04500	32.968	12.72	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	102.04960		0.10205		134.97310	0.13497	102.050	12.83	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	464.71060		0.46471		542.62870	0.54263	464.711	14.45	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	142.71410		0.14271		124.52360	0.12452	142.714	15.63	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	85.68590		0.08569		76.02480	0.07602	85.686	17.06	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	25.16230		0.02516		23.33170	0.02333	25.162	20.72	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.40210		13.40210		13.29050	13.29050		14.46	0.00	0	11,148.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	260.31250		0.26031		305.98130	0.30598	260.313	13.31	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	191.40540		0.19141		178.11060	0.17811	191.405	18.46	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.62950		13.62950		13.51700	13.51700		14.97	0.00	0	10,150.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	346.65700		0.34666		396.86840	0.39687	346.657	13.37	0.00	0	6,291.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	856.55280		0.85655		932.36720	0.93237	856.553	15.61	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	209.15830		0.20916		211.49510	0.21150	209.158	21.97	0.00	0	6,291.00
€ / R	On 14/03/2016	Foreign Exchange Future			13.88630		13.88630		13.77200	13.77200		15.38	0.00	0	1,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.41190		14.41190		14.29460	14.29460		16.39	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL12	On 07/05/2015	Index Future		564.25800	564.25800		563.22400	563.22400			0.00	0	0.00
AL37	On 07/05/2015	Index Future		459.39300	459.39300		459.22600	459.22600			0.00	0	122.00
AL37	On 06/08/2015	Index Future		466.67500	466.67500		466.51200	466.51200			0.00	0	0.00
AL7T	On 07/05/2015	Index Future		548.74500	548.74500		548.40300	548.40300			0.00	0	3.00
AL7T	On 06/08/2015	Index Future		557.44400	557.44400		557.10500	557.10500			0.00	0	0.00
ALBI	On 07/05/2015	Index Future		501.98700	501.98700		501.49900	501.49900			0.00	0	573.00
ALBI	On 06/08/2015	Index Future		509.94500	509.94500		509.45600	509.45600			0.00	0	10.00
ALBI	On 05/11/2015	Index Future		518.46000	518.46000		517.96400	517.96400			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future		9.13360	9.13360		9.20790	9.20790		14.24	639,352.00	70	15,203.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	20.22790	0.02023	14.59360	0.01459	20.228	13.74	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	55.81930	0.05582	42.56040	0.04256	55.819	13.88	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	164.85970	0.16486	134.60660	0.13461	164.860	14.13	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	220.89260	0.22089	256.69320	0.25669	220.893	14.24	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	107.72790	0.10773	126.32680	0.12633	107.728	15.21	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	77.87330	0.07787	91.93030	0.09193	77.873	15.61	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future		9.23800	9.23800		9.31260	9.31260		14.25	0.00	0	1,136.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future		9.34240	9.34240		9.41860	9.41860		14.25	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future		9.46170	9.46170		9.53890	9.53890		14.23	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future		9.60510	9.60510		9.58330	9.58330		12.93	0.00	0	1,771.00
CAD/ R	On 14/09/2015	Foreign Exchange Future		9.74830	9.74830		9.72710	9.72710		13.55	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future		12.65710	12.65710		12.56680	12.56680		14.22	0.00	0	7,458.00
CHF / R	On 14/09/2015	Foreign Exchange Future		12.91640	12.91640		12.82270	12.82270		15.40	0.00	0	625.00
CNH / R	On 12/06/2015	Foreign Exchange Future		1.93540	1.93540		1.94050	1.94050		14.68	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future		1.94930	1.94930		1.95370	1.95370		14.92	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future		1.76800	1.76800		1.75350	1.75350		13.17	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future		1.80140	1.80140		1.78650	1.78650		14.22	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		122.85701	122.85701		122.12716	122.12716			0.00	0	0.00
EL28	On 06/08/2015	Bond Future		124.83517	124.83517		124.09537	124.09537			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	9.21859		86.09047		9.23967	85.92705			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future	9.29438		87.46936		9.31595	87.30458			0.00	0	0.00
ES33	On 05/11/2015	Bond Future	9.36277		85.12670		9.38496	84.95945			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/05/2015	GOVI	497.86000		497.86000		497.39400	497.39400			0.00	0	488.00
GOVI	On 06/08/2015	GOVI	505.75300		505.75300		505.28600	505.28600			0.00	0	29.00
GOVI	On 05/11/2015	GOVI	514.19800		514.19800		513.72500	513.72500			0.00	0	0.00
I2025	On 07/05/2015	Bond Future	118.78892		118.78892		118.70512	118.70512			0.00	0	16.00
I2025	On 06/08/2015	Bond Future	119.53650		119.53650		119.45300	119.45300			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	128.13568		128.13568		127.69761	127.69761			0.00	0	2,657.00
I2038	On 06/08/2015	Bond Future	128.88807		128.88807		128.44480	128.44480			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/05/2015	Bond Future	126.53806		126.53806		126.56084	126.56084			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future	128.57557		128.57557		128.60013	128.60013			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	137.09508		137.09508		135.44966	135.44966			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future	137.84372		137.84372		136.17386	136.17386			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	226.25600		226.25600		225.14200	225.14200			0.00	0	1,013.00
IGOV	On 06/08/2015	Index Future	229.86200		229.86200		228.73300	228.73300			0.00	0	98.00
IGOV	On 05/11/2015	Index Future	233.71800		233.71800		232.57000	232.57000			0.00	0	0.00
ILBI	On 07/05/2015	Index Future	612.47100		612.47100		609.45800	609.45800			0.00	0	0.00
ILBI	On 06/08/2015	Index Future	622.41600		622.41600		619.35700	619.35700			0.00	0	159.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.11000		93.89000		6.11000	93.89000			0.00	0	1,000.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future	6.12000		93.88000		6.14000	93.86000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.23000		93.77000		6.24000	93.76000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.25000		93.75000		6.28000	93.72000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.35000		93.65000		6.38000	93.62000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.37000		93.63000		6.41000	93.59000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future			6.62000		93.38000		6.66000	93.34000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.80000		93.20000		6.85000	93.15000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			6.94000		93.06000		6.97000	93.03000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.07000		92.93000		7.11000	92.89000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.20000		92.80000		7.24000	92.76000			0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.32000		92.68000		7.37000	92.63000			0.00	0	0.00
KES / R	On 12/06/2015	Foreign Exchange Future			0.12910		0.12910		0.12970	0.12970			0.00	0	10.00
KES / R	On 14/09/2015	Foreign Exchange Future			0.12860		0.12860		0.12850	0.12850			0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12910		0.12910		0.12750	0.12750			0.00	0	1,870.00
NGN / R	On 12/06/2015	Foreign Exchange Future			0.05560		0.05560		0.05650	0.05650			0.00	0	99,450.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.05300		0.05300		0.05190	0.05190			0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05060		0.05060		0.05100	0.05100			0.00	0	164,380.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.08910		1.08910		1.07700	1.07700			0.00	0	250.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.09070		1.09070		1.07870	1.07870			0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.09260		1.09260		1.08060	1.08060			0.00	0	0.00
R186	On 07/05/2015	Bond Future			7.71988		125.14526		7.73060	125.05272		8.53	45,052,293.60	360	37,840.00
R186	On 07/05/2015	Bond Future	7.40	Put	3,157.90000		3.15790		3,244.95000	3.24495	3,157.900	8.32	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.45	Put	2,808.76000		2.80876		2,893.60000	2.89360	2,808.760	8.33	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.50	Put	2,479.80000		2.47980		2,561.94000	2.56194	2,479.800	8.35	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.80	Put	988.18000		0.98818		1,044.95000	1.04495	988.180	8.46	0.00	0	300.00
R186	On 07/05/2015	Bond Future	8.00	Put	445.16000		0.44516		481.28000	0.48128	445.160	8.53	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	8.05	Put	357.06000		0.35706		388.46000	0.38846	357.060	8.56	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	8.10	Put	283.76000		0.28376		310.76000	0.31076	283.760	8.59	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future			7.76671		121.85260		7.77762	121.76031		8.66	0.00	0	340.00
R186	On 06/08/2015	Bond Future	7.75	Call	2,378.78000		2.37878		2,342.52000	2.34252	2,378.780	8.57	0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	8.90	Put	203.63000		0.20363		213.64000	0.21364	203.630	9.08	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			7.80165		123.86670		7.81291	123.77325		8.41	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	499.87000		0.49987		514.80000	0.51480	499.870	8.87	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			7.82567		120.74516		7.83687	120.65394		8.47	0.00	0	5,592.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/05/2015	Bond Future			287.76733		287.76733		286.80143	286.80143			0.00	0	1,046.00
R197	On 06/08/2015	Bond Future			286.35176		286.35176		285.37459	285.37459			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			239.14106		239.14106		236.63264	236.63264			0.00	0	52,706.00
R202	On 06/08/2015	Bond Future			239.77856		239.77856		237.23295	237.23295			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
R203	On 07/05/2015	Bond Future			7.50955		102.92072		7.51520	102.88752		6.75	0.00	0	15,264.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 06/08/2015	Bond Future		7.55600	104.56922		7.56165	104.53693		6.57	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	34.95000		36.56000	0.03656	34.950	6.96	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/05/2015	Bond Future		6.79364	104.39082		6.79953	104.37800		2.20	0.00	0	7,710.00
R203	On 06/08/2015	Bond Future		6.83770	106.06285		6.84360	106.05132		2.05	0.00	0	0.00
R203	On 05/11/2015	Bond Future		6.84747	103.64854		6.85406	103.63711		1.89	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 07/05/2015	Bond Future		8.09077	101.43962		8.10150	101.34878			0.00	0	7,046.00
R2030	On 06/08/2015	Bond Future		8.14267	99.05610		8.15357	98.96524			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		8.19953	101.38917		8.21527	101.24628			0.00	0	126.00
R2032	On 06/08/2015	Bond Future		8.24899	103.01315		8.26504	102.86941			0.00	0	0.00
R2032	On 05/11/2015	Bond Future		8.28945	100.55950		8.30594	100.41362			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		8.29972	104.35079		8.32052	104.14008			0.00	0	32,365.00
R2037	On 06/08/2015	Bond Future		8.34947	101.76336		8.37071	101.55081			0.00	0	1,954.00
R2037	On 05/11/2015	Bond Future		8.38701	103.44600		8.40879	103.23018			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 07/05/2015	Bond Future		7.04580	106.10429		7.05170	106.08543		3.31	0.00	0	12,556.00
R204	On 06/08/2015	Bond Future		7.10071	103.76784		7.10662	103.75016		3.31	0.00	0	100.00
R204	On 06/08/2015	Bond Future	8.41	Put	28.84000		30.09000	0.03009	28.840	3.52	0.00	0	699.00
R204	On 05/11/2015	Bond Future		7.12962	105.48295		7.13597	105.46524		3.14	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 07/05/2015	Bond Future		8.34864	106.76781		8.36435	106.59161			0.00	0	9,496.00
R2044	On 06/08/2015	Bond Future		8.39570	104.09389		8.41170	103.91640			0.00	0	0.00
R2044	On 05/11/2015	Bond Future		8.43134	105.81497		8.44771	105.63492			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		8.33171	106.38979		8.35240	106.14959			292,465,532.71	2,749	34,143.00
R2048	On 06/08/2015	Bond Future		8.37402	108.09390		8.39512	107.85136			0.00	0	745.00
R2048	On 05/11/2015	Bond Future		8.41054	105.44890		8.43215	105.20260			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		7.19982	102.52485		7.21079	102.48188		4.35	0.00	0	34,939.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,095.11000		2,058.05000	2.05805	2,095.110	4.43	0.00	0	66.00
R207	On 06/08/2015	Bond Future		7.25506	100.52447		7.26638	100.48228		4.35	0.00	0	100.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,444.23000		1,422.01000	1.42201	1,444.230	4.34	0.00	0	70.00
R207	On 05/11/2015	Bond Future		7.28483	102.18621		7.29685	102.14358		4.17	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,575.76000		1,554.59000	1.55459	1,575.760	4.16	0.00	0	53.00
R207	On 04/02/2016	Bond Future		7.29450	100.34053		7.30642	100.30045		4.06	0.00	0	0.00

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 04/02/2016	Bond Future	7.27	Call	1,432.39000		1.43239		1,414.88000	1.41488	1,432.390	4.01	0.00	0	43.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.29032		98.21525		7.30111	98.16515		5.49	676,113,781.00	6,884	60,275.00
R208	On 06/08/2015	Bond Future			7.33734		99.78837		7.34840	99.73889		5.33	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	25.31000		0.02531		27.02000	0.02702	25.310	5.65	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.36816		98.03702		7.37977	97.98699		5.29	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	255.84000		0.25584		263.97000	0.26397	255.840	5.51	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.24731		80.96639		8.26802	80.79294		13.55	14,412,017.42	178	21,991.00
R209	On 07/05/2015	Bond Future	8.30	Put	1,132.54000		1.13254		1,229.51000	1.22951	1,132.540	13.45	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.29109		82.26320		8.31220	82.08817		13.31	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	71.19000		0.07119		77.78000	0.07778	71.190	14.00	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.32686		80.47422		8.34849	80.29645		13.59	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/05/2015	Bond Future			175.54034		175.54034		174.50283	174.50283			0.00	0	833.00
R210	On 06/08/2015	Bond Future			178.36672		178.36672		177.31491	177.31491			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/05/2015	Bond Future			130.88651		130.88651		130.91096	130.91096			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			131.37656		131.37656		131.40328	131.40328			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			137.29579		137.29579		137.32080	137.32080			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			137.73110		137.73110		137.75849	137.75849			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.14359		91.30715		8.15931	91.17883		11.58	0.00	0	16,829.00
R213	On 06/08/2015	Bond Future			8.19031		92.76964		8.20633	92.64058		11.34	0.00	0	0.00
R213	On 05/11/2015	Bond Future			8.23037		90.75759		8.24682	90.62665		11.55	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

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 07/05/2015	Bond Future	8.28139		82.41371		8.30207	82.22859		14.31	0.00	0	15,271.00
R214	On 06/08/2015	Bond Future	8.32276		83.73374		8.34383	83.54687		14.06	0.00	0	0.00
R214	On 05/11/2015	Bond Future	8.35834		81.82564		8.37991	81.63587		14.38	0.00	0	0.00
R214	On 04/02/2016	Bond Future	8.38831		83.26447		8.41012	83.07399		14.05	0.00	0	4,320.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future	21,149.98000		21,149.98000		21,120.34000	21,120.34000			0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.59230		4.59230		4.59500	4.59500		11.99	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.56390		4.56390		4.56720	4.56720		12.15	0.00	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.54810		1.54810		1.54170	1.54170			0.00	0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.50390		1.50390		1.50000	1.50000			0.00	0	0.00

Total for Derivatives : **1,515,275,597.63** **103,927** **4029961.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.18139			100.16288			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.59000		104.28250		6.59000	104.26378			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.31532			100.29452			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.49000		103.01753		8.49500	102.97749			0.00	0	500,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		99.88351			99.86331			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.74000		103.29928		8.75000	103.22798			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		107.00000		10.00000	106.97200			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.92956			100.90764			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		101.01155			100.98941			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.07500		100.80909		9.08000	100.76946			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000		10.63674		100.00000	10.61010			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		104.16704		10.84000	104.13666			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		9.98567		100.00000	9.96522			0.00	0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		101.93646			101.91479			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB09	On 03/05/2017	Spot Bond	8.37000	108.00277		8.37500	107.96876			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	108.10000		10.00000	108.07100			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.34000	273.36126		2.39000	272.40225			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.87339			100.85417			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.71373			100.69302			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.49836			100.47667			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.51065			100.48842			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	99.80607			99.78585			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	99.58502			99.56684			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	99.49069			99.47228			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.08000	171.43127		2.13000	170.95911			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.25417		2.76000	164.25166			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.94477		2.17000	174.94491			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	184.55693		1.82000	184.55885			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.76625	81.05527		7.77125	81.02809			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.76625	81.05527		7.77125	81.02809			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	98.45000			98.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.37043			100.34853			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	97.10000			97.10000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	96.20000			96.20000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	95.64000			95.64000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	94.28000			94.28000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	93.60000			93.60000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN47	On 05/04/2017	Spot Bond	0.00000		100.03936			100.01967			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		99.92505			99.90568			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		93.25000			93.24000			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		92.54000			92.54000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		92.27000			92.26000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		91.99000			91.99000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.25615			100.23639			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.88000		103.64376		6.88000	103.62479			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		99.85745			99.83622			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		90.67000			90.66000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		90.15000			90.14000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.65000		108.64083		2.66000	108.54414			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.41000		160.87326		2.46500	159.90394			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.25000		218.41993		2.32500	216.13115			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		95.40000			95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		88.37000			88.36000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.10000		93.34299		9.10500	93.29402			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		100.93000			100.92000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		64.40000			62.27000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		104.19284			104.17126			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		96.52000			96.51000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		105.37000			105.11500			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000	109.14299		9.63000	109.11479			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000	100.10000			100.10000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.10500	113.03173		9.11500	112.92815			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.44500	92.33548		8.45500	92.27068			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	104.06000			104.44000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	113.09000			113.74000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.20000	112.31348		9.21000	112.21049			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	90.37000			90.37000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.63681			100.61494			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	101.45738			101.43496			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.92000	105.65566		7.92500	105.62006			220,968,000,000.00	27,900,000	1,437,900,000.00
ABS11	On 09/04/2021	Spot Bond	8.45000	104.53923		8.46000	104.46783			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.75000	103.72799		6.75000	103.70889			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.56500	101.39460		8.57500	101.33068			361,443,000,000.00	42,200,000	3,652,200,000.00
ABS7	On 11/09/2026	Spot Bond	9.30000	97.20762		9.31000	97.11582			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.30000	102.41988		7.30500	102.39539			0.00	0	0.00
ABS12	On 07/12/2023	Spot Bond	2.15000	277.03739		2.20000	276.06425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI3	On 31/01/2017	Spot Bond	2.03000	128.93621		2.03000	128.93677			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.16000	132.38229		2.16000	132.38238			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00624		100.00000	0.00622			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	83.81935		100.00000	83.63226			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.04000	101.85174		11.04000	101.82235			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	101.33219			101.30470			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	9.01690		100.00000	8.99506			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	101.36470			101.33652			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	101.82536			101.78744			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	53.74491		100.00000	53.61471			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	101.29968			101.27287			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	69.13425		11.00000	69.11448			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	34.39674		100.00000	34.31342			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.47589			100.45190			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.52044			100.49420			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.45601			100.43301			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.46944			100.44577			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.47536			100.45139			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	101.60833			101.58460			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	101.60833			101.58460			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	101.61729			101.59342			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL086		On 30/07/2017	Spot Bond	0.00000	101.61729			101.59342			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	101.59937			101.57576			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	95.20448			95.18582			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	108.10000		10.00000	108.07100			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.30737			100.28513			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.46141			100.43815			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.47461			100.45067			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.47992			100.45571			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.46919			100.44552			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.44527			100.42282			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.96500	104.47015		8.97500	104.40609			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	101.67425			101.65116			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	102.30207			102.27907			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	89.32858			89.30852			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	180.92342			182.56034			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	180.93060			182.56703			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.45592			100.43292			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.42180			101.39925			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.84542			100.82333			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	101.42155			101.39903			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	101.59307			101.56957			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	102.01295			101.99006			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.10000		10.00000	108.07100			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.70950			100.68587			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	101.54726			101.52658			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.45755			100.43447			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	101.41439			101.39286			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.44808			100.42549			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.42922			100.40758			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	100.54370		10.23000	100.51644			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.41941			100.39826			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	117.16635			116.96652			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.15000	105.15952		9.15500	105.11632			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.44640			100.42389			0.00	0	100,000,000.00
ACL169	On 20/06/2017	Spot Bond	1.75000	117.15180		1.75000	117.15322			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.41401			100.39313			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.43445			100.41264			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.44771			100.42523			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.42118			100.40004			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.56380			100.54326			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.15385			100.12986			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	101.90644			101.88560			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.41640			100.39551			0.00	0	0.00
ACL184	On 20/09/2017	Spot Bond	0.00000	101.36567			101.34445			0.00	0	0.00
ACL185	On 20/09/2022	Spot Bond	0.00000	100.44506			100.42272			0.00	0	0.00
ACL186	On 20/09/2016	Spot Bond	0.00000	100.43691			100.41487			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL187		On 20/09/2020	Spot Bond	0.00000	100.45960			100.43642			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.46658			100.44305			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.65322			100.63397			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.85971			100.84026			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.46827			100.44465			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.46827			100.44465			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.49004			100.46542			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.43710			100.41516			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.49479			100.46985			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	102.18466			102.16233			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.49004			100.46542			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	97.35297			97.33371			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.47742			100.45334			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.46889			100.44534			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	133.80207			135.03229			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	134.75679			135.99563			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.41056			100.38995			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.40684			100.38642			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.94135			100.92208			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.41694			100.39601			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	97.33845			97.31509			0.00	870,000,000	435,000,000.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.43445			100.41264			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.41109			100.39046			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL216	On 20/12/2018	Spot Bond		0.00000	100.41056			100.38995			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond		0.00000	100.45110			100.42835			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.70967			100.68609			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	101.51772			101.49473			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	101.53927			101.51696			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond		0.00000	100.98251			100.95879			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond		0.00000	102.67202			102.65193			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	23.77244		100.00000	23.71291			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond		100.00000	13.50440		100.00000	13.47168			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond		0.00000	100.90972			100.88928			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	101.00055						0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	101.06101						0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	101.67868			101.65759			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	101.84269			101.81952			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	102.06131			102.03536			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	101.63093			101.61024			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.70500	102.02149		7.71000	101.99549			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	102.09103			102.06438			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	102.42865			102.39759			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.67000	100.27770		8.67500	100.23822			867,000,000,000.00	100,000,000	2,990,000,000.00
AIR02	On 30/04/2023	Spot Bond		9.20000	119.05040		9.21000	118.95989			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		6.99000	104.27797		6.99500	104.25400			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond		8.84000	105.86137		8.84500	105.80465			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	16.73956		100.00000	16.70230			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR05	On 29/05/2030	Spot Bond		9.52500	107.36314		9.54000	107.21333			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.66000	167.42010		2.71500	166.46626			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.72552			100.70426			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond		0.00000	100.65913			100.63994			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond		100.00000	86.49289		100.00000	86.28842			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond		0.00000	100.29992			100.27822			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond		0.00000	100.32246			100.29914			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond		0.00000	100.42872			100.40984			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	101.06672			101.03830			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.40338			100.36482			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond		0.00000	100.42921			100.40757			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.39274			100.33750			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	101.16752			101.13401			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond		0.00000	114.79000			109.79000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	93.43000			93.33000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.91298			100.87955			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	87.46696			89.37570			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.50000	237.56813		2.57500	235.20326			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	110.91723			112.88120			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	111.96547			113.27077			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	99.00573			98.98241			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	107.43580			109.70718			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	88.99913			91.17333			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	101.27731			101.25498			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.51500	210.46551		2.59000	208.27684			0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN046	On 20/12/2016	Spot Bond	0.00000	100.58074			100.56127			0.00	0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000	100.32606			100.30547			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	33.59482		100.00000	33.52007			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	16.63754		100.00000	16.59723			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	16.73349		100.00000	16.69295			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	16.30170		100.00000	16.26221			0.00	0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000	28.00602		100.00000	27.91559		1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
ASN49U	On 19/09/2016	Spot Bond	100.00000	39.65033		100.00000	39.55428			0.00	0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000	16.37924		100.00000	16.33956			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.56040			100.54047			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.37864			100.35964			0.00	0	30,000,000,000.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.20147			100.06421			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.72000	103.39113		8.72500	103.35200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW12		On 17/04/2015	Spot Bond	0.00000	99.86191			99.84370			0.00	0	0.00
BAW13		On 17/04/2017	Spot Bond	0.00000	100.48419			100.46427			0.00	0	100,000,000.00
BAW15		On 01/02/2016	Spot Bond	0.00000	101.61085			101.59190			0.00	0	0.00
BAW17		On 05/12/2018	Spot Bond	0.00000	100.82775			100.80702			0.00	0	0.00
BAW18		On 05/12/2020	Spot Bond	0.00000	100.97656			100.95523			0.00	0	100,000,000.00
BAW19		On 05/12/2020	Spot Bond	9.02000	105.61237		9.03000	105.54255			0.00	0	1,100,000,000.00
BAW2		On 02/10/2015	Spot Bond	6.87000	102.44147		6.87000	102.42281			0.00	0	0.00
BAW20U		On 15/01/2016	Spot Bond	100.00000	63.05497		100.00000	62.89882			0.00	0	0.00
BAW21		On 24/03/2022	Spot Bond	9.27000	100.52193		9.28000	100.44670			0.00	0	0.00
BAW3		On 02/10/2017	Spot Bond	0.00000	102.50330			102.58878			0.00	0	0.00
BAW8		On 02/10/2017	Spot Bond	8.52000	103.30255		8.52500	103.26781			0.00	0	0.00
BAYA01		On 31/03/2016	Spot Bond	10.84100	101.29731		10.85866	101.25725			0.00	0	0.00
BAYA04		On 30/09/2015	Spot Bond	10.88955	100.46192		10.89558	100.43052			0.00	0	0.00
BAYA05		On 30/09/2015	Spot Bond	10.90916	100.46203		10.91663	100.42986			0.00	0	0.00
BAYA06		On 30/09/2016	Spot Bond	0.00000	100.26524			100.23527			0.00	0	0.00
BAYA07		On 31/12/2015	Spot Bond	10.93449	100.45125		10.94491	100.41732			0.00	0	0.00
BAYA08		On 31/12/2017	Spot Bond	11.61663	100.66334		11.62219	100.61884			0.00	0	0.00
BAYA09		On 31/12/2015	Spot Bond	0.00000	100.27129			100.24066			0.00	0	0.00
BAYA10		On 31/12/2015	Spot Bond	0.00000	100.27129			100.24066			0.00	0	0.00
BAYA11		On 31/03/2016	Spot Bond	0.00000	100.27136			100.24073			0.00	0	0.00
BAYA12		On 31/03/2016	Spot Bond	11.09100	100.21798		11.10866	100.17768			0.00	0	0.00
BAYA13		On 31/03/2016	Spot Bond	11.02739	100.53837		11.04344	100.49964			0.00	0	0.00
BAYA14		On 30/09/2015	Spot Bond	10.88955	100.46192		10.89558	100.43052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA15	On 30/06/2016	Spot Bond	10.94648	100.68715		10.96413	100.64497			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.12493	100.46086		10.14090	100.42025			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.25805			100.22888			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.25431			100.22599			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.25431			100.22599			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.44780	102.68910		8.83223	102.20431			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.29500	99.87233		11.30000	99.83207			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.24725			100.21971			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.22000	98.12494		11.22500	98.08456			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.23528			100.20866			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	100.22708		9.28000	100.20183			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.25078			100.22286			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.02000	100.63079		11.02500	100.58960			0.00	0	200,000,000.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.24372			100.21657			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.24960			100.22181			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.24960			100.22181			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.89847			99.89847			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.24088			100.21406			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.25292			100.22428			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.25292			100.22428			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.24135			100.21448			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.24486			100.21717			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.25301			100.22437			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.19920			100.17662			0.00	0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000	100.20823			100.18506			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.84100	101.35849		13.85866	101.31043			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.07607	100.79654		15.09102	100.73308			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.94574	100.63650		13.94896	100.59539			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.32560			100.28931			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.32560			100.28931			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.32560			100.28931			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.33719			100.29961			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.28481			100.25309			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	30.17097		100.00000	30.11373			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.10706		100.00000	19.06026			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.38957		100.00000	17.34698			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.73430		100.00000	10.70802			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.75779		100.00000	10.73172			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.97829		100.00000	12.94650			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.24546		100.00000	11.21792			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	99.86363			99.84564			0.00	0	10,000,000,000.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	101.52846			101.50872			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.03348			100.01691			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.03559			100.01794			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.10765	100.00000	8.08802				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.10765	100.00000	8.08802				0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		96.30607	100.00000	96.05263				0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		89.68059	100.00000	89.46078			400,000,000,000,000.00	4,000,000,000	1,000,000,000.00	
BCP93U	On 05/06/2015	Spot Bond	100.00000		86.49289	100.00000	86.28842				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.05000		180.42981	2.10000	180.11491				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.72000		166.97420	7.73000	166.72981				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.72000		167.25659	7.73000	167.01386				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.10500		99.92270	8.11500	99.82132				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	7.62000		98.93548	7.62500	98.90241				0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		102.34442		102.32499				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.62440		101.60342				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		102.26391		102.24369				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		101.76292		101.74014				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		101.86946		101.84528				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		102.16738		102.13930				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		39.75929	100.00000	39.66083				0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		101.44502		101.42408				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		101.47323		101.45188				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		101.48264		101.46115				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		101.59546		101.57231				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		101.74583		101.72046				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32DU	On 30/10/2016	Spot Bond	100.00000		24.88442		100.00000	24.82280			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		24.88442		100.00000	24.82280			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000		100.51758			100.49606			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.52730			100.50538			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.02000		101.95853		8.02500	101.92787			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.55644			100.53330			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.60808			100.58277			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		22.28251		100.00000	22.22853			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		22.28251		100.00000	22.22853			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		102.36798			101.24098			0.00	3,100,000,000	2,000,000,000.00
BGL02	On 19/11/2024	Spot Bond	10.71500		104.63023		10.72500	104.56446			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		101.64514			101.61856			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond	10.60500		99.68310		10.61500	99.61824			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		101.32041			101.29945			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		66.46039		100.00000	66.33430			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.80164			100.78139			0.00	0	140,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		99.84634			99.82563			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.33000		104.24852		8.33500	104.20742			0.00	0	4,400,000,000.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		98.27193			98.26274			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond	0.00000		99.49553			99.47813			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.82822			100.81018			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.95640			100.93549			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.81511			100.79680			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.85516			100.83596			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.92791			100.90705			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	101.22995			101.20223			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	101.73509			101.69665			0.00	0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000	100.52105			100.50308			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	85.24697		100.00000	85.05189			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	101.75823			101.73397			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	101.80810			101.78314			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	96.29181			96.27270			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	95.67634			95.65745			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	90.12346		100.00000	89.90148			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond	0.00000	99.91292			99.89551			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond	0.00000	99.87817			99.86076			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	98.18445			98.16592			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond	0.00000	99.80865			99.79125			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond	0.00000	99.77304			99.75559			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond	0.00000	99.73800			99.72053			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond	0.00000	99.52859			99.51113			0.00	0	0.00
BTC028	On 18/05/2015	Spot Bond	0.00000	99.31927			99.30181			0.00	0	0.00
BTC029	On 21/05/2015	Spot Bond	0.00000	99.26733			99.24988			0.00	0	0.00
BTC030	On 26/05/2015	Spot Bond	0.00000	98.89957			98.88210			0.00	0	0.00
BTC031	On 25/05/2015	Spot Bond	0.00000	99.19879			99.18137			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC032	On 28/05/2015	Spot Bond		0.00000	99.14521			99.12777			0.00	0	0.00
BTC034	On 12/06/2015	Spot Bond		0.00000	98.88160			98.86413			0.00	0	0.00
BTC035	On 07/07/2015	Spot Bond		0.00000	98.44064			98.42312			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	36.76398	100.00000		36.67394			0.00	0	0.00
BWZ18B	On 27/03/2018	Spot Bond		0.00000	100.28223			100.26006			0.00	0	0.00
BWZ20A	On 27/03/2020	Spot Bond		0.00000	100.29262			100.26964			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.47569			100.45492			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	101.06723			101.04578			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		9.22000	113.09403		9.22500	113.05839			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	106.71793			106.69274			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.77000	106.21910		8.77500	106.18880			0.00	0	0.00
CBL12	On 06/09/2018	Spot Bond		12.22000	98.57205		12.22500	98.52687			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	98.90664			98.87646			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		12.52000	99.22429		12.52500	99.17645			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	101.10970			101.08847			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		9.07000	104.38086		9.07500	104.34581			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	97.93256			97.90249			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.52000	96.53682		12.52500	96.48848			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond		0.00000	101.81293			101.79340			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	92.63010			92.59868			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond		0.00000	101.09296			101.07195			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.07000	97.48178		10.08000	97.41782			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond		9.57000	120.45080		9.58000	120.35774			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT02	On 12/06/2024	Spot Bond	9.85000	114.23661		9.86000	114.14272			4,334,000,000,000.00	440,000,000	1,440,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.55000	110.92705		8.74000	116.56693			8,022,000,000,000.00	840,000,000	840,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.96940			100.93820			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.42000	100.94478		11.42500	100.90983			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.37440			100.34509			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	103.46185			103.43361			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.09960		10.00000	108.07140			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	102.57007			102.54237			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.44342			100.41720			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	101.96786			101.94059			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	103.40050			103.35560			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.92572			100.90154			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.21723			100.19263			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.22535			100.19980			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.23508			100.20846			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	101.77873			101.74180			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	101.76059			101.72404			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	101.85644			101.81786			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.45603			100.43304			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN179		On 20/03/2016	Spot Bond	0.00000	101.02032			101.00041			0.00	0	0.00
CLN184		On 01/07/2021	Spot Bond	10.11000	102.70600		10.11000	102.67802			0.00	0	0.00
CLN186		On 06/07/2016	Spot Bond	0.00000	100.03889			100.01962			0.00	0	0.00
CLN191		On 23/08/2016	Spot Bond	2.76000	121.14946		2.76000	121.14756			0.00	0	0.00
CLN192		On 24/08/2016	Spot Bond	0.00000	107.20244			107.20244			0.00	0	0.00
CLN193		On 29/08/2021	Spot Bond	3.14000	121.03070		3.14000	121.02763			0.00	0	0.00
CLN194		On 31/08/2016	Spot Bond	8.25000	100.88261		8.25000	100.86045			0.00	0	0.00
CLN198		On 13/09/2021	Spot Bond	2.86000	122.30734		2.86000	122.30524			0.00	0	0.00
CLN199		On 13/09/2016	Spot Bond	2.40000	120.56138		2.40000	120.56081			0.00	0	0.00
CLN200		On 20/12/2016	Spot Bond	0.00000	100.63501			100.60299			0.00	0	0.00
CLN215		On 17/10/2016	Spot Bond	8.24000	100.20963		8.24500	100.18036			0.00	0	0.00
CLN219		On 20/10/2016	Spot Bond	0.00000	101.71837			101.69624			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	101.73105			101.70900			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.29000	104.55675		8.29500	104.52634			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.29000	104.55675		8.29500	104.52634			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.34000	103.38488		8.34500	103.35399			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	100.46679			100.44325			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	100.51297			100.48711			0.00	0	0.00
CLN230/JIBAR		On 25/11/2020	Spot Bond	10.00000	108.10000		10.00000	108.07100			0.00	0	0.00
CLN231/JIBAR		On 25/11/2020	Spot Bond	10.00000	108.10000		10.00000	108.07100			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	101.09000			101.06942			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	100.97650			100.95458			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN242	On 24/02/2019	Spot Bond		9.35000	101.11689		9.35000	101.09137			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond		9.35000	101.11689		9.35000	101.09137			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	101.11686			101.09582			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.77259			100.75116			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	101.20769			101.18676			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	101.20769			101.18676			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	101.20769			101.18676			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.68390			100.66223			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		8.95000	102.65228		8.95500	102.61124			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	102.19708			102.17601			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.52862			100.50197			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.75183			100.73070			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.74934			100.72835			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.79629			100.77460			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.95038			100.92959			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	101.07477			101.05003			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.95539			100.93392			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	101.18186			101.16047			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	101.56862			101.54771			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.43210			100.41235			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.32848			100.30859			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.41587			100.39500			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	101.60713			101.58591			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN289	On 30/08/2017	Spot Bond		0.00000	101.26885			101.24737			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.54500			100.52012			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.34694			100.32187			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	102.44854			102.42582			0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.10000		10.00000	108.07100			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.08051			100.05550			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.34319			100.31838			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.13582			100.11070			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.49741			100.47233			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.10462			100.07961			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.24376			100.21888			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.24182			100.21759			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	137.41156			137.41156			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	101.67890			101.65506			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	137.06354			137.06354			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	136.94036			136.94036			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	137.09593			137.09593			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	134.80209			134.80209			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	135.46074			135.46074			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	101.24521			101.22093			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.38000	99.48781		10.38500	99.43489			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		10.90000	96.16986		10.90500	96.11675			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond		0.00000	100.23129			100.20810			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN317	On 20/03/2023	Spot Bond		0.00000	100.49637			100.47144			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond		0.00000	101.21718			101.19346			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond		0.00000	101.61428			101.59179			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond		0.00000	101.60064			101.57597			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond		8.80500	103.88194		8.80500	103.85721			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond		0.00000	100.43710			100.41516			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond		0.00000	101.59564			101.57338			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond		0.00000	131.90429			131.90429			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond		0.00000	100.46466			100.44133			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	100.49532			100.47044			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	100.47760			100.45352			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	100.65972			100.62646			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond		0.00000	81.49236			81.43937			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	100.52057			100.49433			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	100.23129			100.20810			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	119.33838			119.33838			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	119.48183			119.48183			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	101.60521			101.58221			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	100.57271			100.54393			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.23261			100.20928			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.65571			100.62266			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.54177			100.51445			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.41836			100.39726			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.48052			100.45639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN346		On 28/07/2017	Spot Bond	0.00000	101.58978			101.56701			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	101.26182			101.24043			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.22602			100.20336			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	101.50667			101.48533			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.81791			100.79668			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358		On 30/04/2018	Spot Bond	0.00000	101.54238			101.51965			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	103.65823			103.63543			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	100.39887			100.37885			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	9.56000	106.42588		9.56500	106.36810			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.44278			100.42045			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	104.05050			104.02303			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	11.70000	107.67172		11.70500	107.60985			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	101.70228			101.67433			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	11.73000	107.31170		11.73500	107.25085			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	10.02000	107.65105		10.02000	107.62198			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	101.70228			101.67433			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	101.70198			101.67825			0.00	0	0.00
CLN371		On 20/03/2024	Spot Bond	0.00000	102.83746			102.81037			0.00	0	0.00
CLN372		On 20/09/2023	Spot Bond	0.00000	100.43603			100.41404			0.00	0	0.00
CLN373		On 20/09/2023	Spot Bond	0.00000	100.44517			100.42272			0.00	0	0.00
CLN374		On 20/06/2019	Spot Bond	0.00000	100.44532			100.42286			0.00	0	0.00
CLN375		On 30/06/2017	Spot Bond	0.00000	100.24103			100.21688			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN376	On 20/03/2021	Spot Bond	9.07000	104.18670		9.08000	104.11535			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.31417			100.25690			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.48211			100.45789			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000	100.44638		10.57000	100.41827			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	100.58366		11.00000	100.55440			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	101.58183			101.56140			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.49004			100.46542			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	101.61434			101.59318			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.49000	103.73005		11.49500	103.66959			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.53645			100.50948			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.44507			100.42261			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	101.82751			101.80228			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.47483			100.45089			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.16669			100.02939			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.41027			100.38958			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.41587			100.39500			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	89.88492			89.88492			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.43976			100.41768			0.00	0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000	100.70738			100.68648			0.00	0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000	100.50067			100.47671			0.00	0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000	100.27259			100.24222			0.00	361,250,000	361,250,000.00
CLN42	On 18/04/2028	Spot Bond	7.01000	41.37688		7.01000	41.36920			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	175.85596			174.01059			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN61	On 02/03/2028	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		8.10500	148.46340		8.11500	148.36249			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		7.72000	166.97420		7.73000	166.72981			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		7.72000	167.25659		7.73000	167.01386			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	96.24746			96.22831			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	96.21537			96.19606			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	99.97840			99.95667			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	99.97840			99.95667			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.47213			100.44832			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.44204			100.41975			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.44801			100.42542			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	102.01965			101.99602			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.44506			100.42272			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	101.61428			101.59179			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.40577			100.38542			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.43455			100.41264			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.43186			100.41008			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	100.43450			100.41258			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	101.02347			100.99935			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	99.86529			99.84205			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.42000	103.82038		8.42500	103.76894			0.00	0	60,000,000.00
COJ04	On 05/06/2018	Spot Bond		8.42000	104.64955		8.42500	104.61207			0.00	0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond		9.71000	117.99817		9.72000	117.90693			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ06	On 09/12/2015	Spot Bond		7.33000	105.80424		7.33000	105.78332			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.28000	107.23291		9.29000	107.15959			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond		9.34000	108.45681		9.34500	108.39823			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.71000	96.86530		9.71500	96.81345			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.45000	98.40825		10.46000	98.31159			0.00	0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond		10.45000	96.22923		10.46000	96.13526			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.88779			100.86638			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	101.51845			101.49953			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond		100.00000	9.75231		100.00000	9.72868			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond		0.00000	100.89055			100.87013			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond		0.00000	100.35821			100.33697			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond		0.00000	103.19238			103.17292			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond		0.00000	100.86067			100.83946			0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond		0.00000	100.86321			100.84559			0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond		0.00000	100.95315			100.93370			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond		100.00000	9.80505		100.00000	9.78130			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond		100.00000	11.85417		100.00000	11.82545			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		11.04500	102.68423		11.05500	102.60125			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	13.96709		100.00000	13.93325			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond		100.00000	5.91250		100.00000	5.89817			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond		100.00000	14.68666		100.00000	14.65108			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	101.39065			101.37165			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.79500	98.13683		7.80000	98.10553			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond		0.00000	100.91243			100.89321			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG56	On 25/02/2016	Spot Bond	0.00000	100.83220			100.81315			0.00	0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000	100.71558			100.69641			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	64.04368		100.00000	63.88331			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.65152			100.63064			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	99.99984			99.97891			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000	101.26545			101.24567			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000	101.32142			101.30118			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.57167			100.54293			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	102.71797			102.64284			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.49796			100.47294			0.00	0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000	52.93385			52.88940			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.05825			100.02987			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.27000	106.38272		8.28000	106.31023			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.09000	113.54294		7.09500	113.51523			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.15500	106.65857		8.16500	106.59446			856,275,000,000.00	105,000,000	1,455,000,000.00
DV23	On 27/02/2023	Spot Bond	8.91000	107.19570		8.91500	107.14089			158,197,941,000.00	17,755,100	1,081,217,800.00
DV24	On 18/02/2024	Spot Bond	8.97000	105.65562		8.97500	105.59902			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.07500	109.36695		9.09000	109.21655			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.30819			100.29001			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.18410			100.16532			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.44535			100.42672			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.90854			100.88941			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.51247			100.49408			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC010	On 15/09/2015	Spot Bond	0.00000		100.51996			100.50130			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		101.04046			101.02191			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.24024			100.22091			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		99.80120			99.78078			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.69000		127.43060	7.70000		127.35446			0.00	0	1,900,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		93.33945			93.29163			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	2.20000		101.23508	2.22000		100.88907			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		134.74437	1.20000		134.74804			0.00	0	600,000,000.00
EL28	On 02/05/2028	Spot Bond	2.11000		123.66067	2.16500		122.91427			0.00	0	8,200,000,000.00
EL29	On 19/11/2029	Spot Bond	2.09000		111.42872	2.14500		110.66138			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.07000		111.57892	2.12500		110.79418			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.10000		104.11567	2.17500		103.06489			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.18000		101.53855	2.20000		101.20385			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.12000		107.99380	9.13000		107.92431			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.02000		108.49809	9.03000		108.42478			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.50000		107.61138	9.51000		107.52259			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.71000		101.17114	9.72500		101.08005			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.85000		103.63765	9.86500		103.53673			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000		101.04072			101.02057			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		97.10837			97.08846			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		100.57321			100.55282			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF004	On 06/11/2017	Spot Bond	0.00000		101.32268			101.30174			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		101.27197			101.25186			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		101.20459			101.18558			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000		102.75047			102.73096			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000		100.80753			100.78959			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		100.88114			100.86156			0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000		100.90574			100.88589			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000		87.21339		100.00000	87.01010			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.90000		103.88507		10.90000	103.85480			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000		101.24347			101.21717			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000		100.70396			100.67840			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		98.76187			98.73893			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.60000		97.58632		9.60500	97.54860			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		98.12593			98.10458			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		97.94757			97.92017			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000		101.11725			101.09567			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		101.18644			101.16349			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.10000		10.00000	108.07100			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		101.01121			100.99115			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		101.05247			101.03159			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		101.00296			100.98306			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA17	On 17/11/2025	Spot Bond	0.00000		101.03735			101.01676			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		101.02044			101.00078			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		101.00658			100.98720			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.00000		101.10231	7.00000		101.08343			0.00	0	13,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.63000		108.65068	7.63500		108.61466			11,413,717,000.00	1,495,900	16,105,621,000.00
ES23	On 25/01/2023	Spot Bond	8.21000		112.17846	8.21500		112.12331			2,605,745,628,000.00	317,386,800	52,004,531,500.00
ES26	On 02/04/2026	Spot Bond	8.52500		95.39506	8.53500		95.30516			2,372,417,987,500.00	278,289,500	16,417,305,600.00
ES33	On 15/09/2033	Spot Bond	9.19000		85.62021	9.21000		85.44342			17,333,889,434,000.00	1,886,168,600	57,603,512,100.00
ES42	On 25/04/2042	Spot Bond	9.21000		96.83486	9.23000		96.62486			0.00	0	15,700,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		101.05406			101.03288			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		101.08722			101.06536			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.94092			100.91981			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		99.84348			99.82299			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.29614			100.27471			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.96881			100.94762			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		103.54569			103.52631			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.88030			100.86110			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.74316			100.72378			0.00	0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000		100.53975			100.52176			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		12.13219	100.00000		12.10181			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.80791	100.00000		11.77834			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.50451			100.48354			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		99.32250			99.29873			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.56274			100.53933			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.60151			100.57647			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.12000	100.61161		9.12500	100.57171			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.56562			100.54690			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.56555			100.54683			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	101.62865			101.60619			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	102.85040			102.82735			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.87362			100.85077			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.88799			100.86477			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.77000	104.53610		9.78000	104.46297			0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000	100.89543			100.86910			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.90000	109.93554		9.90500	109.89054			0.00	0	100,000,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.11824			100.09295			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.16000	132.38229		2.16000	132.38238			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.18000	276.45301		2.23000	275.48213			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.36500	111.39655		2.37500	111.29797			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.39000	161.22702		2.44500	160.25533			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.14000	221.82949		2.21500	219.49771			1,712,000,000,000.00	800,000,000	400,000,000.00
FRBN04	On 15/09/2015	Spot Bond	7.15000	103.52554		7.15000	103.50587			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.68100	65.23098		7.68100	65.21716			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.42600	41.37651		9.42600	41.36539			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.66000	41.37651		9.67000	40.02417			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	101.03083			101.00264			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.52594			100.49942			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC112		On 20/06/2017	Spot Bond	0.00000	100.45608		100.43309			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.50017		100.47495			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	98.00000	7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.00000	7.47000	100.00000			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.49004		100.46542			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.46730		100.44384			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.55650		100.50323			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.48211		100.45789			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000	6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.51221		100.48648			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.62929		100.59764			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.61098		100.58026			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	21.86342		100.09221	21.81041			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.43817			100.41617			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	109.33777			109.40521			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.58471			100.55523			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	101.83107			101.79173			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.48932			100.46465			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	98.00000			98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.49473			100.46978			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.45227			100.42946			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.45830			100.43529			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.59789			100.56782			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.45036			100.42774			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	61.95742		13.22500	61.93552			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.42490			100.40357			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.42544			100.40408			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.62786			100.59622			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.44453			100.42221			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.59500	100.03713		3.60500	99.94643			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC170	On 20/06/2018	Spot Bond	0.00000	100.46360			100.44031			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.46360			100.44031			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	101.02482			101.00173			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.23129			100.20810			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	98.44442			98.42157			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.43710			100.41516			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.42702			100.40559			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	101.61856			101.59201			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.49901			100.47394			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	101.23343			101.21188			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	101.60182			101.57554			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	101.82287			101.79741			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.57167			100.54293			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.45407			100.43126			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.58157			100.55225			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.42225			100.40105			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.45830			100.43529			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.45830			100.43529			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.48197			100.46195			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.02857			100.11489			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.03663			100.12172			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.27661			100.25895			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.10000		10.00000	108.07100			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.01826			99.99995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC195	On 20/06/2024	Spot Bond		0.00000	100.48370			100.45941			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	99.99983			99.98124			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.26024			100.24239			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	99.98147			99.96276			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	99.98142			99.96265			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	101.78639			101.76413			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	101.62235			101.60218			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	101.78639			101.76413			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	101.61579			101.59570			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	101.41544			101.39298			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.51887		8.75000	101.49419			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.44983			100.42724			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.92117		100.00000	9.89713			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.09503		100.00000	9.07299			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	95.01127			94.98401			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	10.62534		100.00000	10.59960			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	98.24553			98.22224			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	24.20624		100.00000	24.14630			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	101.30756			101.28580			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	9.38970		100.00000	9.36695			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	18.13666		100.00000	18.09125		200,000,000,000,000.00	2,000,000,000	1,000,000,000.00	
FRC215	On 07/11/2019	Spot Bond		0.00000	101.30753			101.28576			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	18.10471		100.00000	18.05937			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	101.30431			101.28260			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC218	On 07/11/2017	Spot Bond	0.00000		101.23846			101.21788			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		101.42587			101.40397			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		101.33861			101.31810			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.97000		125.94656		2.97000	125.94387			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		101.19237			101.17220			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		101.17659			101.15669			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		101.17659			101.15669			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		101.07166			101.04965			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.40801			100.38940			0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.60684			100.58673			0.00	0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.48470			100.46447			0.00	0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		100.25457			100.22862			0.00	160,000,000	80,000,000.00
FRC231	On 25/06/2018	Spot Bond	100.00000		5.51331		100.00000	100.00000			3,000,000,000,000,000.00	30,000,000,000	30,000,000,000.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.49090			100.46614			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.48825			100.46363			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.69913			100.67591			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		101.62301			101.60000			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.50000		121.92878		3.50000	121.92442			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.49683			100.47178			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.50167			100.47637			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.55000		121.55736		3.55000	121.55284			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.53000		121.70578		3.53000	121.70132			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.35000		125.98895		3.35000	125.98495			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC74	On 20/09/2016	Spot Bond	3.42000	135.12326		3.42000	135.11439			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	101.82047			101.79464			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.43449			100.41258			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.49365			100.46876			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.57300			100.54411			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.55265			100.52479			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.47047			100.44685			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.46994			100.44634			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.46574			100.44639			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.75575	100.00000	10.72969				0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	36.01898	100.00000	35.93172				0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	82.77245	100.00000	82.58932				0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	20.31012	100.00000	20.26092				0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000	9.01690	100.00000	8.99506				0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000	10.60099	100.00000	10.57502				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	102.46266			102.43579			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.73396			100.71608			0.00	4,000,000,000	4,000,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	101.91375			101.89384			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	99.69835			99.68014			0.00	0	1,000,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	98.05387			98.03357			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	98.91459			98.89427			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000	101.17692			101.15454			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.98800	106.62016	2.03800	105.10544				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS101	On 31/01/2038	Spot Bond	2.30000		138.05758		2.32000	137.56108			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		101.56666			101.54642			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		102.18696		10.38000	102.15787			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		102.18696		10.38000	102.15787			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		108.68000			108.68000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		101.75793			101.70685			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.44000		111.30201		2.46000	110.91075			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.45000		212.38328		2.52500	210.17051			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.41000		111.89075		2.43000	111.49710			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.48000		211.49550		2.55500	209.29388			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		101.84997			101.82304			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.45000		110.56655		2.46000	110.46853			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.50000		110.13564		2.52000	109.74912			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.24976			100.23188			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		46.58200			46.77800			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		101.13613			101.11824			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.60500		108.12964		2.62500	107.75125			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.60000		207.98963		2.67500	205.83205			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.65000		206.54995		2.72500	204.41043			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.38000		97.39630		2.39000	97.31009			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.68000		205.69202		2.75500	203.56326			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	2.88000		103.08090		2.90000	102.72295			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS125	On 11/05/2015	Spot Bond	0.00000		101.05801			101.03945			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.30000		274.13027		2.35000	273.16830			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.19000		276.25855		2.24000	275.28841			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.91000		262.68062		2.96000	261.76263			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.63000		128.60354		2.63000	128.60197			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		101.54740			101.52578			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.16000		128.33448		2.16000	128.33457			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		101.80549			101.78279			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.03982			100.02001			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.39089			101.36955			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.28000		111.72877		2.30000	111.27489			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		22.76496		104.97509	22.70737			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		26.58908		101.07593	26.52405			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		19.65941		100.44759	19.61160			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		25.07556		100.76967	25.01439			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	1.97000		121.33819		2.04500	119.48894			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	2.31000		111.93734		2.32000	111.83838			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.78423			98.78313			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.34000		111.64200		2.35000	111.54325			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.98223			100.95850			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.39000		345.13542		2.44000	343.92501			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		101.25133			101.23052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS96		On 24/08/2018	Spot Bond	0.00000	100.89375			100.87222			0.00	0	0.00
FRS97		On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRX16		On 15/09/2016	Spot Bond	7.39000	101.34974		7.39500	101.32302			0.00	0	0.00
FRX17		On 15/09/2017	Spot Bond	7.90000	101.87223		7.90500	101.83980			0.00	0	0.00
FRX18		On 14/04/2018	Spot Bond	8.09000	106.19178		8.09500	111.39812			0.00	0	2,500,000,000.00
FRX19		On 15/11/2019	Spot Bond	8.60500	105.06446		8.61500	105.00231			363,131,000,000.00	42,200,000	802,200,000.00
FRX20		On 01/10/2020	Spot Bond	8.83000	99.84569		8.84000	99.77950			0.00	0	0.00
FRX23		On 28/02/2023	Spot Bond	9.51000	91.21073		9.51500	91.16207			0.00	0	0.00
FRX24		On 10/12/2024	Spot Bond	9.43000	111.77178		9.44000	111.67747			0.00	0	0.00
FRX26		On 01/10/2026	Spot Bond	9.78000	98.29680		9.79000	98.20401			0.00	0	1,600,000,000.00
FRX30		On 31/01/2030	Spot Bond	10.15000	98.77163		10.16000	98.67054			0.00	0	8,000,000,000.00
FRX31		On 21/02/2031	Spot Bond	10.23500	95.50257		10.25000	95.36484			0.00	0	400,000,000.00
FRX45		On 14/04/2045	Spot Bond	9.71500	83.26362		9.73500	87.07039			0.00	0	0.00
FS1A3		On 20/03/2038	Spot Bond	0.00000	100.38873			100.36912			0.00	0	0.00
FS1A4		On 20/03/2038	Spot Bond	0.00000	100.39413			100.37425			0.00	0	0.00
FS1A5		On 20/03/2038	Spot Bond	0.00000	100.40757			100.38701			0.00	0	0.00
FS1B1		On 20/03/2038	Spot Bond	0.00000	100.42911			100.40747			0.00	0	0.00
FS1C1		On 20/03/2038	Spot Bond	0.00000	100.44525			100.42280			0.00	0	0.00
FS1D1		On 20/03/2038	Spot Bond	0.00000	100.51509			100.48912			0.00	0	0.00
FS2A2		On 20/02/2017	Spot Bond	0.00000	100.89966			100.88127			0.00	0	0.00
FS2A3		On 20/08/2038	Spot Bond	0.00000	100.93869			100.91948			0.00	0	0.00
FS2A4		On 20/08/2038	Spot Bond	0.00000	100.79167			100.77218			0.00	0	0.00
FS2A5		On 20/08/2038	Spot Bond	0.00000	100.97388			100.95393			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2B1	On 20/08/2038	Spot Bond		0.00000	101.01296			100.99219			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	101.04552			101.02406			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	101.18867			101.16419			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond		100.00000	57.74788		100.00000	57.60327			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond		100.00000	9.68849		100.00000	9.66423			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond		100.00000	1.62546		100.00000	1.62139			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond		100.00000	0.27271		100.00000	0.27202			0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4A1U	On 20/03/2018	Spot Bond		100.00000	9.01690		100.00000	8.99506			0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond		100.00000	1.51278		100.00000	1.50912			0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond		100.00000	0.25380		100.00000	0.25319			0.00	0	0.00
FS4A4U	On 20/09/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4A5U	On 20/09/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4B1U	On 20/09/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4C1U	On 20/09/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.01656			99.99617			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	99.98207			99.96383			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.02000	100.78504		9.02500	100.75156			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond		0.00000	101.11847			101.10071			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRB01U	On 08/12/2019	Spot Bond	100.00000		9.58110	100.00000	9.55789				0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		16.62607	100.00000	16.58580				0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.79916	100.00000	11.77057				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		101.46396		101.44358				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		101.52151		101.50033				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		101.59293		101.57073				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		101.69207		101.66847				0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		101.65126		101.63233				0.00	20,000,000	362,500,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		99.88394		99.86379				0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		101.31727		101.29766				0.00	0	100,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.60941		100.58849				0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.99311		100.97138				0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.33265		100.31166				0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001	100.00000	0.00001				0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.25926		100.24070				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.71993		101.71765				0.00	1,840,000,000	1,840,000,000.00
HCH01	On 25/10/2016	Spot Bond	0.00000		101.71552		101.68965				0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		10.02980	100.00000	10.00469				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		99.90905		99.88995				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.56633		100.54534				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB03	On 02/05/2018	Spot Bond		0.00000	101.37144			101.35106			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	101.38761			101.36698			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond		0.00000	101.11847			101.10071			0.00	0	0.00
HILC20	On 24/06/2015	Spot Bond		0.00000	100.28353			100.26581			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	101.71146			101.68996			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.17564	101.01369		7.18055	100.96816			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	101.78800			101.76552			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.17643	104.41639		8.18133	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	101.88639			101.86266			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.62697	104.41639		8.63186	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	102.00663			101.98137			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	99.83657			99.81522			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	99.86867			99.84597			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	99.86371			99.84021			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF04	On 17/02/2017	Spot Bond		0.00000	101.30902			101.28723			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.10000		10.00000	108.07100			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		8.90000	103.03417		8.90500	103.00088			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond		0.00000	101.17567			101.15147			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond		0.00000	101.10415			101.08145			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.92500	109.59857		7.93500	109.53029			957,340,000,000.00	120,800,000	1,593,400,000.00
HWAY23	On 07/12/2023	Spot Bond		2.05000	278.99610		2.10000	278.01545			0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.05000	285.14925		2.10000	284.05125			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.18000	102.34107		9.20000	102.13565			266,220,000,000.00	29,000,000	2,343,600,000.00
HWAY35	On 31/07/2035	Spot Bond		9.22000	101.98640		9.16000	102.51118			0.00	0	27,000,000,000.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	33.57250		100.00000	33.49117			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	81.19840		100.00000	65.99329			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	36.93101		100.00000	30.70698			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	23.65353		100.00000	23.59430			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond		10.00000	108.10000		10.00000	108.07100			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.70000	118.13649		1.71000	118.03336			127,277,130,000.00	74,868,900	61,405,346,400.00
I2038	On 31/01/2038	Spot Bond		1.68000	127.43194		1.70000	126.97496			4,181,074,464,000.00	2,488,734,800	13,248,992,600.00
I2046	On 31/03/2046	Spot Bond		1.80500	125.84310		1.80500	125.84448			1,298,825,294,000.00	719,570,800	98,681,961,100.00
I2050	On 31/12/2050	Spot Bond		1.80000	136.34209		1.85000	134.68315			4,754,725,560,000.00	2,641,514,200	23,802,509,300.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.45127			100.43225			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.84000	102.10876		7.84500	102.08295			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		7.77000	106.39015		7.77500	106.35475			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.66000	101.90167		7.66500	101.87410			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL33	On 03/11/2016	Spot Bond	0.00000		101.34185			101.32161			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	2.19000		128.57425		2.19000	128.57424			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.23000		131.81156		2.23000	131.81139			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.66730			100.75458			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.89000		102.44906		7.89500	102.41415			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.57585			100.55703			0.00	140,000,000	70,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000		101.30321			101.28305			0.00	10,000,000,000	5,000,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		101.11572			101.09659			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.10000		10.00000	108.07100			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.45000		100.97077		8.45500	100.93232			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.82500		95.63927		8.83500	95.57962			172,087,500,000.00	19,500,000	2,359,500,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.45793			100.43837			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.56000		96.97359		8.56500	96.93872			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	8.87500		102.57389		8.88500	102.50734			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		101.19059			101.17102			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.31388			101.29991			0.00	1,260,000,000	2,260,000,000.00
IBL54	On 31/07/2016	Spot Bond	7.90000		100.55006		7.90000	100.52855			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.23000		101.16246		8.23500	101.12569			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		101.45473			101.43270			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		101.06239			101.04346			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.54000		102.93942		7.54500	102.90978			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.19000		104.59643		8.19500	104.55662			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.19000		107.78222		9.19500	107.72435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL61	On 31/03/2019	Spot Bond		0.00000	100.17731			100.15715			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	101.41994			101.40030			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	101.38029			101.36053			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	101.40903			101.38885			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	101.43762			101.41703			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond		0.00000	100.57708			100.55656			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond		2.96000	126.02381		2.96000	126.02114			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00835		100.00000	0.00833			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	101.56063			101.54126			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	101.55132			101.53100			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.42000	103.51814		8.43000	103.45124			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	100.89304			100.87303			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	100.92279			100.90209			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond		9.45000	104.19024		9.46000	104.10109			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	99.86320		5.00000	102.34578			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	99.86320		5.00000	102.34578			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.93200		5.00000	100.91823			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	99.86441		5.00000	102.34715			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.28021		4.00000	100.26942			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	99.91299		4.00000	99.90212			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	40.13530		100.00000	40.03701			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	39.97722		100.00000	39.87931			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	39.97722		100.00000	39.87931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IFM01	On 31/03/2016	Spot Bond	9.20000	103.31376		9.20000	103.28837			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	101.20755			101.18418			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.76809		100.00000	7.74928			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000	99.92982			99.91230			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	101.35282			101.32553			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	15.29084		100.00000	15.25255			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	82.77245		100.00000	82.58932			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	16.12469		100.00000	16.08476			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	17.41508		100.00000	17.37147			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.39559		100.00000	1.39292			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	8.51652		100.00000	8.49567			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	9.64829		100.00000	9.62413			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	11.71148		100.00000	11.68247			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000	27.47223		100.00000	27.40494			0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000	74.33809		100.00000	74.18699			0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000	73.44064		100.00000	73.29317			0.00	0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000	86.14439		100.00000	85.52016			0.00	0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000	86.15498		100.00000	85.53067			0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000	90.12346		100.00000	89.90148			0.00	0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000	80.39648		100.00000	100.00000			0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.30000	99.96549		6.30000	99.98274			0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.30000	99.79330		6.30000	99.77612			0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.40000	99.66796		6.40000	99.65054			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA519	On 05/05/2015	Spot Bond	6.50000		99.41576		6.50000	99.39816			0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.50000		99.29271		6.50000	99.27516			0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.50000		99.04752		6.50000	99.03005			0.00	0	0.00
INA523	On 03/06/2015	Spot Bond	6.50000		98.90795		6.50000	98.89053			0.00	0	0.00
INA524	On 09/06/2015	Spot Bond	6.55000		98.79444		6.55000	98.77693			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.22926			100.20332			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.84100		101.00664		10.85866	100.96669			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.84100		100.36282		10.85866	100.32313			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.40670			100.38264			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.39932			100.37572			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.10492		6.50000	100.08742			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.47683			100.45288			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		93.39084			93.39084			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.48379			100.46354			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		99.92243			99.90306			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.10000		10.00000	108.07100			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.38956			100.36656			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		102.56211			102.54111			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000		99.93319			99.91584			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000		99.15364			99.13652			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		101.54624			101.52760			0.00	0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		97.18363			97.16534			0.00	0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000		97.03884		100.00000	69.25996			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INGR04	On 08/05/2015	Spot Bond	0.00000	106.48986			106.47055			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	101.59087			101.56274			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000	98.64865		100.00000	98.38275			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	99.92780			99.90910			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.10000		10.00000	108.07100			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	99.92181			99.90163			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	99.92073			99.90028			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.35000	100.72278		8.35500	100.69101			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.16354			100.02660			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.16745			100.03008			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.17009			100.03243			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000	101.72641			101.70616			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000	101.81384			101.79253			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond	0.00000	101.49704			101.47922			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.17000	104.52559		9.18000	104.45340			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.62564			100.60542			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.46000	103.19777		8.46500	103.16340			320,634,000,000.00	37,900,000	1,387,900,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.03839			100.01940			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	99.97973			99.95948			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.27338			100.25227			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.41400			100.38953			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.22000	103.54687		8.22000	103.52393			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	101.90414			101.88117			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.83083			100.80654			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV017	On 31/01/2022	Spot Bond	3.51000	125.97732		3.51000	125.97277				0.00	0	778,499,300.00
IV019	On 31/03/2028	Spot Bond	3.57000	147.03693		3.62500	146.45917				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.04754			100.13093				0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	99.91182			99.88910				0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.94943			101.92523				0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.66384			100.64019				0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.30303			100.27924				0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.70000	106.52288		3.71000	106.47054				0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.70000	105.51274		3.71000	105.46090				0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.72283			100.69797				0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	101.29500			101.27044				0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	9.99000	115.71699		9.99500	115.67213				0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	103.75406			103.72819				0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.67000	140.28752		3.72500	139.45512				0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond	100.00000	92.87532		100.00000	92.63959				0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000	91.25000		100.00000	91.02244				0.00	0	0.00
IVA514	On 02/04/2015	Spot Bond	6.30000	99.87932		6.30000	99.89655				0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond	6.30000	99.87932		6.30000	99.86211				0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond	6.30000	99.75894		6.30000	99.74176			126,000,000,000,000.00	20,000,000,000	10,000,000,000.00	
IVA517	On 23/04/2015	Spot Bond	6.40000	99.63313		6.40000	99.61573				0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond	6.50000	99.38057		6.50000	99.36299				0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond	6.50000	99.13495		6.50000	99.11745				0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond	6.50000	99.01259		6.50000	98.99513				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA523	On 04/06/2015	Spot Bond	6.50000		98.89053		6.50000	98.87312			0.00	0	0.00
IVA524	On 11/06/2015	Spot Bond	6.55000		98.75942		6.55000	98.74192			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		101.77746			101.75839			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.10000		10.00000	108.07100			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.65264			101.63331			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.03655			100.01849			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.93488			100.91575			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		101.00526			100.98324			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.79194			100.77130			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		99.92190			99.90172			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		99.92136			99.90105			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		99.92029			99.89970			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		99.92512			99.90575			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		101.70052			101.67916			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		101.47588			101.45474			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.44625			100.42494			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		101.06167			101.04163			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.80725			100.78833			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.79927			100.78054			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.03995			100.02025			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.98276			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		101.48972			101.46911			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		101.32311			101.30418			0.00	2,000,000,000	1,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC032	On 19/06/2016	Spot Bond	0.00000		100.41511			100.39529			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.21017			100.18867			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.21553			100.19349			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.21553			100.19348			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.79000		103.85413		8.79500	103.81175			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		14.03005		100.00000	13.99865			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		10.19246		100.00000	10.16722			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		99.85438			99.83524			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.84000		104.33444		8.85000	104.26128			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		101.50436			101.48280			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		101.06188			101.04185			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.47216			100.45255			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		103.61507			103.59441			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		101.42984			101.41006			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		102.55225			102.53211			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.02000		103.60810		7.02000	103.58846			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		101.38174			101.35984			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.99324			100.97150			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.81055			100.78879			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		101.43368			101.41200			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		101.18292			101.16291			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000		101.27102			101.24908			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000		100.75568			100.73542			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC055	On 26/03/2020	Spot Bond		0.00000	100.31123			100.28872			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	101.77389			101.74811			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	101.50726			101.48542			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	99.68694			99.66577			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	57.60327		100.00000	57.45903			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.21725			100.19576			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.58460			100.56293			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.60572			100.58327			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.75111			100.72892			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	60.75299		100.00000	60.60254			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.88708			100.86343			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	101.70407			101.67857			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.10000	141.30520		8.11000	141.17410			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.32774			100.19141			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.40665			100.38567			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.82966			100.80977			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	100.38015			100.35958			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	101.89372			101.87182			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond		9.82500	102.73611		9.83500	102.67251			0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond		9.71000	101.13264		9.71000	101.10616			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	101.39721			101.37607			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.55000	99.31151		8.55500	99.27821			1,141,425,000,000.00	133,500,000	3,393,500,000.00
LGL03	On 03/04/2018	Spot Bond		8.62000	97.59200		8.62500	97.55678			0.00	0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond		9.49500	99.98514		9.50500	99.91864			136,728,000,000.00	14,400,000	594,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL05	On 12/12/2021	Spot Bond		0.00000	100.66366			100.64002			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.82052			100.79004			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		8.54000	104.80887		8.54000	104.78480			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	100.89282			100.85964			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond		0.00000	101.28023			101.25065			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	101.02596			101.00491			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	101.07403			101.05138			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	101.15145			101.12714			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.58347			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	101.04718			101.02791			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond		0.00000	100.45497			100.43593			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond		0.00000	99.73877			99.72135			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond		0.00000	99.44386			99.42648			0.00	0	0.00
MAQ068	On 09/06/2015	Spot Bond		0.00000	98.93800			98.92059			0.00	0	0.00
MAQ069	On 09/07/2015	Spot Bond		100.00000	80.04386		100.00000	0.00000			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.66319			100.64498			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.66813			100.64980			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.23779			100.21131			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	99.87661			99.85810			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.28395			100.14833			0.00	7,600,000,000	3,800,000,000.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.94843			100.81221			0.00	0	100,000,000.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.26889			100.24927			0.00	0	500,000,000.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.77376			100.75470			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF037	On 11/11/2016	Spot Bond	0.00000	101.09165			101.07275			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	99.89932			99.88172			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	99.94869			99.92978			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	101.15219			101.13404			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	101.13723			101.11838			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	101.16298			101.14370			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.58845			100.56936			0.00	0	0.00
MBF044	On 11/04/2016	Spot Bond	100.00000	0.00000	100.00000	100.00000	100.00000			0.00	0	0.00
MBF045	On 13/04/2018	Spot Bond	100.00000	0.00000	100.00000	100.00000	100.00000			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	53.48483	100.00000	53.35526				0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	22.62778	100.00000	22.57175				0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	18.24447	100.00000	18.19928				0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	18.34354	100.00000	18.29811				0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	17.61488	100.00000	17.57077				0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000	23.83212	100.00000	23.77244				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.45000	101.78903	8.45500	101.74893				87,035,000,000.00	10,300,000	550,300,000.00
MBSA02	On 15/04/2019	Spot Bond	8.47000	101.31164	8.47500	101.27167				0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000	102.29568		102.27671				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.04044		100.02022				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	101.98192		101.96051				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	102.06867		102.04631				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.70500	101.31510	7.71000	101.28719				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.44000	105.23737	8.44500	105.19729				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.09500	107.10792	9.10500	107.03057				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1A1		On 20/12/2015	Spot Bond	0.00000	100.39141		100.37166			0.00	0	0.00
MFS1A2		On 20/12/2018	Spot Bond	0.00000	100.40489		100.38446			0.00	0	0.00
MFS1B		On 20/09/2019	Spot Bond	9.17500	104.44059	9.18500	104.37783			0.00	0	0.00
MGL01		On 15/09/2015	Spot Bond	7.19000	101.08397	7.19000	101.06466			0.00	0	2,470,000,000.00
MIL01		On 31/05/2015	Spot Bond	0.00000	100.87662		100.85547			0.00	0	0.00
MIL02		On 31/05/2017	Spot Bond	8.63000	103.41594	8.63500	103.38232			0.00	0	0.00
MMIG01		On 17/03/2024	Spot Bond	0.00000	100.48038		100.45948			0.00	0	0.00
MMIG02		On 17/03/2026	Spot Bond	8.97000	105.57411	8.98000	105.50225			0.00	0	400,000,000.00
MMIG03		On 01/06/2025	Spot Bond	0.00000	100.87918		100.85621			0.00	0	0.00
MMS01U		On 10/12/2016	Spot Bond	100.00000	22.55439	100.00000	22.49975			0.00	0	0.00
MQB01		On 31/05/2015	Spot Bond	0.00000	100.91795		100.89910			0.00	0	0.00
MQB02		On 31/05/2017	Spot Bond	8.33000	103.31118	8.33500	103.27836			0.00	0	140,000,000.00
MTN03		On 13/07/2015	Spot Bond	7.14000	102.77016	7.14000	102.75044			0.00	0	10,000,000.00
MTN04		On 13/07/2017	Spot Bond	8.32000	106.04472	8.32500	106.01046			0.00	0	1,040,000,000.00
N4A211		On 14/08/2020	Spot Bond	100.89771	7.31777	100.89771	7.29929			0.00	0	0.00
N4A302		On 14/08/2020	Spot Bond	100.61875	7.41178	100.61875	7.39312			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	96.62971		96.61133			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4B508	On 14/08/2020	Spot Bond		0.00000	101.14675			101.12508			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	101.24572			101.22212			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	1.05606		100.00000	1.05342			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	1.05606		100.00000	1.05342			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.55500	101.57680		8.56000	101.52602			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.66500	100.48226		7.66500	100.46138			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.69500	104.21970		8.70500	104.15108			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		8.42000	104.94319		8.43000	104.87238			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		8.89000	105.65277		8.89500	105.59637			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	101.87618			101.85726			0.00	12,250,000	183,200,000.00
NBK14A	On 26/06/2021	Spot Bond		8.78000	105.05785		8.79000	104.98520			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.89885			100.88017			0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond		9.02000	100.19075		9.03000	100.11630			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	101.99112			101.97199			0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond		9.70000	99.81098		9.71000	99.72302			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	101.57396			101.55518			0.00	500,000,000	500,000,000.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.89200			100.87349			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.24845			100.22896			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.02703			100.00725			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.29977			100.27973			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond		0.00000	101.13934			101.11944			0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond		0.00000	101.13482			101.11493			0.00	0	0.00
NBK23B	On 12/02/2020	Spot Bond		0.00000	101.16527			101.14484			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond		0.00000	101.16515			101.14407			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK25B	On 12/02/2025	Spot Bond	0.00000		101.24885			101.22691			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.01000		102.15550		7.01000	102.13647			0.00	0	740,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		101.12494			101.10560			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.47000		111.51684		8.47500	111.47240			260,029,000,000.00	30,700,000	3,590,700,000.00
NBK4	On 28/10/2024	Spot Bond	10.27500		39.28245		10.28500	39.23791			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.94000		104.64103		6.94000	104.62118			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		101.74837			101.72795			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		101.82057			101.79768			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.45000		102.15294		7.45500	102.12803			38,661,030,000,000.00	5,189,400,000	4,474,700,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.34462			100.32419			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		99.87463			99.85292			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.83312			100.81139			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		95.62050			95.60202			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.79154			100.77088			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		101.55900			101.53751			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		101.50449			101.48293			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		92.05109			92.03198			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.13552			100.11701			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		101.14369			101.12206			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.42238			100.40107			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.40083			100.38061			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.67374			100.65411			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.38760			100.36805			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.38023			100.36116			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.37997			100.36090			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	101.38101			101.36102			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.43710			100.41516			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.44500	107.79725		9.45500	107.70787			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.43445			100.41264			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.48000	106.77060		9.49000	106.67968			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.43710			100.41516			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.39354			100.37379			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.41345			100.37393			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.44135			100.41919			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.44665			100.42423			0.00	0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000	100.77053			100.74949			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.13000	102.06019		7.13000	102.04087			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	101.77820			101.75367			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	99.61038			99.58610			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.65000	105.00448		9.65500	104.94685			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	101.52198			101.50062			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	99.87880			102.03977			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000	102.03933			102.01460			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.03278			100.01656			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500	122.61729		9.44500	122.58603			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NEDH1B	On 20/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000		101.14844			101.12347			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.10000		10.00000	108.07100			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.20000		169.42661		2.25000	169.29071			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.56000		138.73993		2.57000	138.61666			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		184.97486		3.45000	184.96621			0.00	0	0.00
NILB13	On 31/01/2025	Spot Bond	2.95000		105.82247		2.96000	105.72771			0.00	0	0.00
NILB14	On 31/03/2028	Spot Bond	3.16000		138.21460		3.21500	137.36374			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.22500		106.66447		8.23500	106.59724			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.85500		107.78994		8.86500	107.72102			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.91366			100.89369			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.90257			100.88424			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.86477			100.84590			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.89537			100.87581			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.87703			100.85789			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.05500		109.59286		9.06500	109.51056			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.89543			100.87587			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.91371			100.89374			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.90149			100.88179			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.25500		107.77850		9.26500	107.70881			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.93823			100.91772			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.92593			100.90569			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.93204			100.91167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQF1D5	On 22/05/2020	Spot Bond	0.00000		101.15770			101.13226			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		101.08337			101.05959			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.95037			100.92958			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.19500		116.90143		8.20000	116.85894			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.87000		123.73168		8.88000	123.64142			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.09500		173.71718		2.14500	173.13082			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.70000		123.41384		9.71000	123.29670			0.00	0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		101.90484			101.88492			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		101.70978			101.69072			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.38773			100.36636			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.65833			100.63809			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.86032			100.83961			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.99332			100.96932			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		101.13754			101.10722			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.58596		100.00000	17.54193			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		66.15500		100.00000	65.99118			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.03000		105.01350		7.03000	104.99357			103,341,000,000.00	14,700,000	814,700,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.90062			100.87798			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.37500		102.93689		9.38500	102.87402			0.00	0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		100.48586			100.46265			0.00	0	0.00
OML05	On 19/03/2025	Spot Bond	9.50000		101.55256		9.51000	101.48796			0.00	0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.07000		101.80373		10.07500	101.75180			0.00	0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	10.70000		102.14862		10.71000	102.05874			0.00	0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		38.85917		100.00000	38.76186			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PBET01	On 13/09/2015	Spot Bond	0.00000		98.33000			98.33000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		101.03605			101.01698			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.10000		10.00000	108.07100			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		103.07854			103.05881			0.00	0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		100.75219			100.73240			0.00	0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		100.68428			100.66421			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.33217			100.31195			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.33030			100.30915			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		101.56753			101.54674			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.07000		106.36581		9.08000	106.29183			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		101.41966			101.39984			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		101.45893			101.43856			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		101.47661			101.45598			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		101.51587			101.49469			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.68467			101.66111			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.72391			101.69979			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		101.55812			101.53552			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.52000		45.38801		7.53000	45.33202			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.04000		104.01328		6.04000	103.99651		128,265,440,000,000.00	21,236,000,000	80,955,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.24000		97.35369		6.24500	97.33541			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.34000		110.56123		6.34500	110.53527		267,837,466,014,000.00	42,245,657,100	31,371,242,100.00	
R159P	On 15/09/2016	Spot Bond	6.17000		91.66561		6.17500	91.64410			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.70000		124.46170		7.71000	124.34885		9,278,113,491,570,000.00	04,949,804,100	67,426,000,200.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R187P	On 21/12/2026	Spot Bond	7.44000	42.54023		7.45000	42.48374			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.36000	39.93283		7.37000	39.87601			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.69000	286.18675		1.74000	285.17844		4,876,040,728,000.00	2,885,231,200	20,146,602,400.00	
R202	On 07/12/2033	Spot Bond	1.65000	237.82765		1.72500	235.29342		30,640,415,520,000.00	18,569,948,800	90,880,349,900.00	
R2023	On 28/02/2023	Spot Bond	7.49000	102.35855		7.49500	102.30841		1,298,815,414,526,000.00	73,406,597,400	50,852,913,500.00	
R203	On 15/09/2017	Spot Bond	6.77000	103.82058		6.77500	103.79051		1,940,492,048,728,000.00	86,631,026,400	70,653,640,800.00	
R2030	On 31/01/2030	Spot Bond	8.07000	100.88554		8.08000	100.77835		1,274,520,842,493,000.00	57,933,189,900	76,658,483,300.00	
R2032	On 31/03/2032	Spot Bond	8.18000	100.83534		8.19500	100.67639		1,178,905,634,376,000.00	44,120,493,200	85,373,283,500.00	
R2037	On 31/01/2037	Spot Bond	8.28000	103.78078		8.30000	103.55396		681,089,191,236,000.00	82,257,148,700	69,791,249,000.00	
R204	On 21/12/2018	Spot Bond	7.02000	105.52470		7.02500	105.48832		1,384,562,185,812,000.00	97,231,080,600	12,130,662,500.00	
R2044	On 31/01/2044	Spot Bond	8.33000	106.18459		8.34500	105.99169		390,648,350,631,000.00	46,896,560,700	99,455,521,800.00	
R2048	On 28/02/2048	Spot Bond	8.31500	105.80865		8.33500	105.55216		2,400,681,272,950,000.00	88,716,930,000	35,991,043,300.00	
R207	On 15/01/2020	Spot Bond	7.17500	101.96482		7.18500	101.90508		433,979,651,140,000.00	60,484,968,800	12,630,374,200.00	
R208	On 31/03/2021	Spot Bond	7.27000	97.67875		7.28000	97.61264		7,580,208,305,337,000.00	42,669,643,100	98,427,235,100.00	
R209	On 31/03/2036	Spot Bond	8.23000	80.52411		8.25000	80.33822		4,654,335,918,432,000.00	65,532,918,400	95,042,466,700.00	
R210	On 31/03/2028	Spot Bond	1.67000	174.57625		1.72500	173.51533		8,662,467,020,000.00	5,187,106,000	38,009,227,700.00	
R211	On 31/01/2017	Spot Bond	1.49000	130.16763		1.49000	130.17011		111,864,432,000.00	75,076,800	34,328,332,800.00	
R212	On 31/01/2022	Spot Bond	1.66000	136.54167		1.66000	136.54364		756,691,578,000.00	455,838,300	63,022,585,500.00	
R213	On 28/02/2031	Spot Bond	8.12500	90.80836		8.14000	90.66567		3,555,080,763,812,500.00	37,548,401,700	39,408,070,300.00	
R214	On 28/02/2041	Spot Bond	8.26500	81.96350		8.28500	81.76577		1,997,846,117,673,000.00	41,723,668,200	99,754,084,600.00	
R228C	On 15/09/2015	Spot Bond	6.24000	97.35369		6.24500	97.33541			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.16000	94.50204		6.16500	94.48218			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.17000	91.66561		6.17500	91.64410			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.31000	98.75373		6.31500	98.73588			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R328C	On 21/12/2015	Spot Bond	6.18000		95.82577		6.18500	95.80648			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.16000		92.97516		6.16500	92.95424			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.22000		90.10787		6.22500	90.08526			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.74500		86.41758		6.75000	86.39262			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.79500		83.48911		6.80000	83.46288			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.02500		80.17327		7.03000	80.14567			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.00500		77.50815		7.01000	77.47963			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.98500		74.94610		6.99000	74.91675			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.97500		72.44984		6.98000	72.41974			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.13500		69.44787		7.14500	69.39962			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.11500		67.12952		7.12500	67.07968			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.19000		64.53303		7.20000	64.48189			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.16000		62.41458		7.17000	62.36215			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.13000		60.38318		7.14000	60.32958			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.10000		58.43483		7.11000	58.38018			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.06000		56.61057		7.07000	56.55495			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.02000		54.86449		7.03000	54.80799			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.64000		50.16621		7.65000	50.11143			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.60000		48.50132		7.61000	48.44607			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.56000		46.90979		7.57000	46.85414			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.52000		45.38801		7.53000	45.33202			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.48000		43.93257		7.49000	43.87630			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.44000		42.54023		7.45000	42.48374			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R351C	On 21/06/2027	Spot Bond	7.40000	41.20795		7.41000	41.15127			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.36000	39.93283		7.37000	39.87601			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	103.99222			103.96880			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	101.25488			101.23548			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	102.10552			102.08128			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	103.24921			103.22548			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.71936			100.69546			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	23.20643		100.00000	23.14832			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	16.16472		100.00000	16.12469			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	29.88332		100.00000	29.81093			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	63.88331		100.00000	63.72335			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	29.50939		100.00000	29.43790			0.00	0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000	16.88147		100.00000	16.83966			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	20.65331		100.00000	20.59828			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.74903		100.00000	8.72599			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	15.70343		100.00000	15.66159			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	12.72264		100.00000	12.68874			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.08227		100.00000	9.05807			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.61726			100.59607			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.62384			100.60390			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.87148			100.85049			0.00	0	500,000,000.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.91591			100.89383			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	102.59200			102.57280			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.83223			100.81318			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFC19	On 26/05/2015	Spot Bond		0.00000	100.74334			100.72564			0.00	0	0.00
RDFC21	On 28/09/2015	Spot Bond		0.00000	100.31233			100.29281			0.00	0	0.00
RDFC22	On 24/03/2016	Spot Bond		0.00000	100.31137			100.29185			0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond		100.00000	17.03719		100.00000	16.99592			0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond		100.00000	11.95159		100.00000	11.92264			0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond		100.00000	9.90203		100.00000	9.87805			0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond		100.00000	9.14988		100.00000	9.12771			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	101.16084			101.14153			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	101.78463			101.76399			0.00	0	460,000,000.00
RES18	On 05/02/2018	Spot Bond		0.00000	101.35231			101.33124			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.65151			100.63062			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	101.77857			101.75768			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.79309			100.77251			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.67295			100.65140			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.13228			100.11336			0.00	0	200,000,000.00
RES32	On 20/10/2017	Spot Bond		0.00000	101.66629			101.64508			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond		0.00000	85.44016			85.39089			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	84.20691			84.16334			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	90.91329			90.84806			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	89.86334			89.79505			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	100.39153			100.36088			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	82.00604			81.96725			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP016	On 10/12/2015	Spot Bond	0.00000		94.45184			94.39877			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		104.10193		12.35000	104.06747			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		15.66521		100.00000	15.62599			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.89264			100.86888			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		6.06412		100.00000	6.04927			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		32.92910		100.00000	32.84845			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		60.71746		100.00000	60.56541			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.85314		100.00000	14.83493			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		32.43394		100.00000	32.35272			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		106.44136			106.39325			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		79.85214			79.81272			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.57000		111.13935		8.58000	111.06550			116,552,000,000.00	13,600,000	773,600,000.00
RW23	On 10/12/2023	Spot Bond	8.94000		106.50077		8.94500	106.44478			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.38500		109.89906		9.40000	109.75186			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		97.82080			97.75083			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.54000		108.97384		7.54500	108.94378			0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		108.10000		10.00000	108.07100			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.93110			100.90838			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.91000		105.13535		8.91500	105.09848			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		102.52621			102.50472			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		101.70474			101.68295			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		103.00314			102.98085			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		101.69869			101.67517			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		101.66907			101.64596			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK20	On 02/12/2024	Spot Bond	0.00000		101.00191			100.97566			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		101.83570			101.80965			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.94000		103.92579	6.94000	103.90620				0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.52000		99.66527	8.52500	99.62943				0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.53000		103.35961	7.53000	103.33896				0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		103.17249	7.96000	103.15074				0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.29000		103.46434	7.29000	103.44432				0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.17000		100.72409	8.17500	100.69132				0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.43500		103.40104	7.43500	103.38064				0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.70000		103.28555	7.70500	103.26228				0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.49480		100.47423				0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.04013		100.02033				0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.82000		102.79505	7.82500	102.76249				0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		101.93068		101.91141				0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.35642		100.33533				0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		101.56235		101.54074				0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.03000		108.33908	9.04000	108.26446				0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.60000		107.03865	9.61000	106.94214				0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		101.18872		101.16621				0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.94426		100.92642				0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		101.10522		101.08501				0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		103.12169		103.10169				0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.60000		104.23599	8.60500	104.19456			740,460,000,000.00	86,100,000	416,100,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS26U	On 28/02/2017	Spot Bond	100.00000		21.60480		100.00000	21.55645			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.03000		107.93668		9.03500	107.87897			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		101.22917			101.20947			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.54000		103.31406		8.54500	103.27299			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.61000		93.53061		9.62000	93.44333			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.02643			100.00649			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.35000		106.26971		9.36000	106.16968			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.41796			100.39800			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.42928			100.40879			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.50000		104.25131		9.51000	104.16206			0.00	0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		101.40895			101.38878			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		101.44714			101.42641			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.57500		99.19876		8.58500	99.13755			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.62000		98.41559		9.63000	98.32885			0.00	0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.17500		98.33037		10.19000	98.19292			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.97000		101.59180		8.98000	101.51870			0.00	0	80,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.34000		107.65105		7.34500	107.62353			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.30000		274.13027		2.35000	273.16830			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	2.13500		128.69853		2.13500	128.69870			0.00	0	250,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		22.77269		100.00000	22.71752			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SGI002	On 10/07/2017	Spot Bond	0.00000		101.72183			101.70175			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		22.28251		100.00000	22.22853			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.76000		127.29539		2.76000	127.29339			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.10492		6.50000	100.08742			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		101.65130			101.62966			0.00	0	1,000,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.21377			100.19202			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		101.79392			101.77210			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.80000		102.30562		8.80500	102.27151			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.35333			101.33106			0.00	54,360,000	13,590,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.17259			100.15323			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.35350			100.33263			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		23.71291		100.00000	23.65353			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.10000		10.00000	108.07100			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.59590			100.57470			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		91.71335		100.00000	91.48857			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.55876			100.53755			0.00	0	100,000,000.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		33.65402		100.00000	33.57250			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		40.85684		100.00000	40.75785			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		30.30274		100.00000	30.22853			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.11000		103.04687		9.11500	103.01112			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		99.74873			101.80618			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS22	On 23/02/2020	Spot Bond	0.00000		101.00443			100.98237			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.59000		103.98353		7.59500	103.95568			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.62000		101.48358		8.62500	101.44558			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.17000		100.72409		8.17500	100.69132			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.93214			100.91178			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		101.02187			101.00271			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		101.36727			101.34717			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.89760			100.87744			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.92184			100.90113			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.84934			100.82659			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.87000		104.68517		7.87500	104.65715			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		101.64987			101.62961			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.09405			100.07493			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		99.86335			99.84296			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.82000		96.81898		8.83000	96.75691			520,380,000,000.00	59,000,000	499,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.84853			100.82639			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.31688			100.29396			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		101.60884			101.58665			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.76000		90.96417		8.77000	90.89973			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.76000		90.96417		8.77000	90.89973			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.53500		96.71508		8.54500	96.65539			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.48540			100.46329			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.65000		101.86031		7.65500	101.82852			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.45000		110.56655		2.46000	110.46853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN012	On 21/12/2018	Spot Bond	8.27000	101.53023		8.27500	101.49202			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.89600			100.85397			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.75000	108.28120		9.71000	108.53909		487,500,000,000,000.00	50,000,000,000	50,000,000,000.00	
SSN018	On 02/09/2016	Spot Bond	0.00000	100.75648			100.73675			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.96500	77.33681		9.98000	77.21885			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	101.68606			101.66427			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	99.85716			99.83679			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.33373			100.31124			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	99.84035			99.81758			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.32756			100.30228			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.93717			100.91562			0.00	0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN032	On 20/12/2019	Spot Bond	0.00000	100.40152			100.38137			0.00	0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000	100.50323			100.48124			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000	98.68756			100.00000			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000	99.64991			99.63241			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000	99.65088			99.63342			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000	99.54445			99.52693			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000	99.38654			99.36902			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000	99.36065			99.34239			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000	99.30071			99.28322			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond	0.00000	99.24936			99.23190			0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond	0.00000	99.12333			99.10579			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1230	On 09/06/2015	Spot Bond	0.00000	98.93356			98.91608			0.00	0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000	98.91237			98.89483			0.00	0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000	98.79507			98.77760			0.00	0	0.00
SY1233	On 22/04/2015	Spot Bond	0.00000	99.77560			99.75833			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.50000	103.05666		6.50000	103.03885			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.35000	104.69726		8.36000	104.60291			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	60.70827		100.00000	60.55626			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	99.80297			99.78402			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	101.26343			101.24470			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.76053			100.74069			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.37796			100.35890			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.39686			100.37684			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.90595			100.88687			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000	99.29361			99.25639			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000	101.32764			101.30839			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	101.36154			101.34228			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.59000	103.04077		7.59500	103.01338			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	101.63311			101.61239			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	101.67675			101.65547			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	101.73345		7.83000	101.71186			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	101.60911			101.58871			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	101.66366			101.64255			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	101.74605			101.72390			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	101.60911			101.58871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A8	On 18/10/2038	Spot Bond	0.00000		101.66366			101.64255			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		101.58654		7.16000	101.56681			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		101.77055			101.74806			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		101.76183			101.73944			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		101.97116			101.94606			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		101.94281			101.91810			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		102.79858			102.76266			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		102.70069			102.66606			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		101.60693			101.58655			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		101.67675			101.65547			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.93036		8.73000	101.90630			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		101.33133			101.31082			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		101.66366			101.64255			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.49000		100.99923		8.49500	100.96204			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		101.14289			101.12253			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		101.67654			101.65548			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		101.77491			101.75236			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		101.75092			101.72868			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		101.75528			101.73322			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		101.96679			101.94176			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		101.95808			101.93316			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		101.89524			101.87141			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		102.64630			102.61238			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D2	On 18/07/2041	Spot Bond	0.00000	102.65501			102.62098			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	102.62748			102.59429			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000	100.90367			100.88336			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000	100.93396			100.91297			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.77500	102.58031		8.78500	102.51998			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000	100.91579			100.89521			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000	100.95819			100.93665			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.68500	100.57329		8.69500	100.51402			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000	101.19305			101.17256			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000	101.25658			101.23499			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	8.79500	99.52999		8.80500	99.47265			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000	101.01265			100.98988			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000	101.01265			100.98988			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000	101.32799			101.30514			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000	101.10933			101.08437			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000	101.10933			101.08437			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000	101.45475			101.42971			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	101.50031			101.46644			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	101.50031			101.46644			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000	101.96736			101.93334			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	101.67873			101.65765			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	7.06651		101.06155	7.04885			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		101.86908			101.84930			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000		101.64592			101.62525			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000		102.09046			102.07034			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000		101.64592			101.62525			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000		101.66779			101.64685			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000		101.67873			101.65765			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		101.63279			101.61229			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		101.66779			101.64685			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		101.78809			101.76562			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		101.78809			101.76562			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		101.78809			101.76562			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		101.96304			101.93835			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		102.00678			101.98152			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		101.95211			101.92755			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		102.82633			102.79059			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		102.88094			102.84450			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		102.85909			102.82294			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	6.59000		105.56879		6.59000	105.54981			0.00	0	550,000,000.00
TL20	On 22/02/2020	Spot Bond	9.12500		88.84668		9.13500	88.76916			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		108.10000		10.00000	108.07100			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN17	On 14/11/2017	Spot Bond	7.73000	107.23204		7.73500	107.19774			59,521,000,000.00	7,700,000	30,027,700,000.00
TN20	On 17/09/2020	Spot Bond	9.01500	106.91780		9.02500	106.84827			295,692,000,000.00	32,800,000	22,402,800,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.13872		100.00000	1.13590			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.24000	113.68029		9.24500	113.62101			0.00	0	11,200,000,000.00
TN25	On 19/08/2025	Spot Bond	9.45000	101.59025		9.46000	101.49902			0.00	0	16,130,000,000.00
TN27	On 14/11/2027	Spot Bond	9.50000	99.21944		9.51000	99.12368			962,350,000,000.00	101,300,000	12,971,300,000.00
TN30	On 09/10/2030	Spot Bond	9.79000	105.60384		9.80000	105.49394			68,530,000,000,000.00	7,000,000,000	3,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.17500	105.20130		10.19500	104.98395			0.00	0	2,500,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.59808			100.57826			0.00	14,840,000,000	7,420,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.94907			100.92899			0.00	0	7,400,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	101.07579			101.05547			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	101.10271			101.08187			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	101.10546			101.08457			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	101.23823			101.21475			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	101.51345			101.48462			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	101.10411			101.08325			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.10000		10.00000	108.07100			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.03676			100.01857			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.03758			100.01898			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	99.98255			99.96487			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	99.98133			99.96243			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.24928		10.00000	100.22155			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.24306		9.75000	100.21603			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR32	On 31/12/2099	Spot Bond	100.00000		10.24304		100.00000	10.21574			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.46890			100.44928			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		100.49663			100.47584			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		100.51200			100.49057			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		100.51507			100.49351			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		100.60049			100.57533			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		100.78613			100.75313			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		13.51803		100.00000	13.48418			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000		99.87312			99.85500			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		99.12159			99.10367			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		98.86504			98.84703			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		98.30567			98.28705			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000		98.08005			98.06177			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000		97.80362			97.78516			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000		97.51576			97.49708			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000		97.24551			97.22678			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000		100.88789			100.84928			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000		99.73295			99.69480			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000		96.18798			96.16921			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000		95.72102			95.70250			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000		95.37716			95.35829			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000		94.72018			94.70179			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP182	On 30/04/2015	Spot Bond	0.00000		99.65250			99.63595			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000		94.50716			94.48891			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000		94.13496			94.11634			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000		93.79863			93.77978			0.00	0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000		93.40359			93.38436			0.00	0	0.00
TSP187	On 25/06/2015	Spot Bond	0.00000		98.72933	100.00000	82.39278				0.00	0	2,500,000,000.00
TSP188	On 31/03/2016	Spot Bond	0.00000		93.13443	100.00000	50.66910				0.00	0	22,500,000,000.00
TTO01U	On 28/08/2019	Spot Bond	100.00000		14.56502	100.00000	14.52854				0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000		100.00000	100.00000	99.72678				0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000		101.54336			101.52562			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000		101.51952			101.50164			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000		101.43014			101.41226			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000		101.39075			101.37292			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000		101.22959			101.21096			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000		101.04654			101.02850			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000		101.01507			100.99726			0.00	0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000		100.75370			100.73575			0.00	0	0.00
TWC088	On 23/04/2015	Spot Bond	0.00000		100.29808			100.28055			0.00	0	0.00
TWC089	On 22/06/2015	Spot Bond	0.00000		100.30311			100.28528			0.00	0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000		100.31188			100.29348			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000		101.70582			101.68575			0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000		100.83425			100.81438			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000		101.53116			101.51315			0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000		100.76521			100.74699			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UG21	On 02/03/2021	Spot Bond		8.67000	110.30584		8.68000	110.23236			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	7.88250		100.00000	7.86655			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond		100.00000	7.70056		100.00000	7.68498			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond		0.00000	101.42940			101.40982			0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond		100.00000	71.15010		100.00000	71.01167			0.00	0	0.00
VKC08	On 28/09/2015	Spot Bond		0.00000	100.25761			100.23780			0.00	0	0.00
VKC09	On 25/03/2016	Spot Bond		0.00000	100.25635			100.23658			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	101.20327			101.18328			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	101.24169			101.22104			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	101.24336			101.22269			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.20297			100.18230			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.20843			100.18721			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond		100.00000	7.40089		100.00000	7.38591			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond		100.00000	7.21895		100.00000	7.20433			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond		100.00000	0.00021		100.00000	0.00021			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.73000	110.70410		6.73500	110.67819			1,346,000,000,000.00	200,000,000	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond		1.93000	235.01679		1.93000	235.01844			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond		6.36000	103.61532		6.36000	103.59743			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.27000	106.63136		7.27500	106.60038			0.00	0	4,800,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.57500	108.24457		7.58000	108.20433			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		7.80000	108.26370		7.81000	108.19786			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP5	On 28/05/2021	Spot Bond	7.87000	108.68111		7.88000	108.60838			1,574,000,000,000.00	200,000,000	2,900,000,000.00
Z014	On 30/06/2015	Spot Bond	5.99000	98.67217		5.99000	98.65619			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.92000	96.96955		5.92000	96.95401			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.99000	98.65619		5.99000	98.64022			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.96500	73.62169		6.97000	73.59208			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	69.18318		100.00000	69.05192			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	36.61952		100.00000	36.55005			0.00	0	0.00
Total for j-Bonds :										43,869,760,782,664,000.00	17,638,934,000	1924777238800.00
Grand Total:										43,869,762,297,939,600.00	17,639,037,927	1924781268761.00