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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 06/03/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 09/03/2015	Any day expiry		12.05220	12.05220		11.77200	11.77200		6.71	0.00	0	0.00
\$ / R	On 09/03/2015	Any day expiry	11.43	Call	622.20930	0.62221	350.18600	0.35019	622.209	16.59	0.00	0	5,000.00
\$ / R	On 12/03/2015	Any day expiry		12.05410	12.05410		11.77200	11.77200		13.39	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future		12.06170	12.06170		11.77950	11.77950		13.94	1,504,383,470.80	124,724	1,127,352.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	0.00370	0.00000	0.02050	0.00002	0.004	26.90	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	0.00750	0.00001	0.04940	0.00005	0.008	24.75	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	0.01450	0.00001	0.11050	0.00011	0.015	22.90	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	0.02930	0.00003	0.24520	0.00025	0.029	21.04	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	0.03570	0.00004	0.30150	0.00030	0.036	20.55	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	0.04180	0.00004	0.35700	0.00036	0.042	20.16	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	0.04350	0.00004	0.37270	0.00037	0.043	20.07	8.00	184	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	0.07340	0.00007	0.57820	0.00058	0.073	19.25	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	1,061.83900	1.06184	780.41730	0.78042	1,061.839	18.60	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	0.13900	0.00014	0.91730	0.00092	0.139	18.60	0.00	0	76,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	812.39850	0.81240	533.48080	0.53348	812.399	16.97	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	0.96570	0.00097	6.20360	0.00620	0.966	16.65	0.00	0	9,950.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Put	1.33490	0.00133	9.39460	0.00939	1.335	16.32	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	663.54420	0.66354	393.34200	0.39334	663.544	16.00	0.00	0	150.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	2.09820	0.00210	16.04400	0.01604	2.098	15.87	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Call	643.79820	0.64380	375.54400	0.37554	643.798	15.87	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	2.75420	0.00275	21.29070	0.02129	2.754	15.64	0.00	0	9,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	526.77450	0.52677	275.27200	0.27527	526.774	15.41	96,926.51	184	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	5.46400	0.00546	38.00860	0.03801	5.464	15.38	0.00	0	50.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	517.16400	0.51716	267.50860	0.26751	517.164	15.38	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	469.54350	0.46954	230.28780	0.23029	469.543	15.24	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.65	Call	422.80220	0.42280	195.92490	0.19592	422.802	15.10	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	17.62880	0.01763	93.52230	0.09352	17.629	14.89	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	333.00500	0.33300	136.57410	0.13657	333.005	14.81	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	324.36670	0.32437	131.35410	0.13135	324.367	14.78	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.81	Call	282.32390	0.28232	107.79720	0.10780	282.324	14.63	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	212.37860	0.21238	77.25300	0.07725	212.379	14.37	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	53.43390	0.05343	204.90260	0.20490	53.434	14.34	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.95	Call	177.33720	0.17734	63.96210	0.06396	177.337	14.23	0.00	0	7,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	145.43240	0.14543	52.87230	0.05287	145.432	14.08	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	83.73240	0.08373	273.37230	0.27337	83.732	14.08	0.00	0	800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	116.91670	0.11692	43.66670	0.04367	116.917	13.94	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	18.15430	0.01815	7.85960	0.00786	18.154	17.36	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	13.01810	0.01302	5.73750	0.00574	13.018	17.97	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	11.50700	0.01151	5.10390	0.00510	11.507	18.20	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	3.82620	0.00383	2.29370	0.00229	3.826	18.94	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	0.98310	0.00098	0.99780	0.00100	0.983	19.52	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	0.03080	0.00003	0.03860	0.00004	0.031	27.90	0.00	0	46,165.00
\$ / R	On 17/03/2015	Any day expiry			12.06360	12.06360	11.78140	11.78140		14.22	0.00	0	1,220.00
\$ / R	On 17/03/2015	Any day expiry	11.68	Call	399.17990	0.39918	182.71500	0.18271	399.180	14.91	0.00	0	7,000.00
\$ / R	On 27/03/2015	Any day expiry			12.08300	12.08300	11.80010	11.80010		15.20	0.00	0	2,936.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	0.73290	0.00073	1.78420	0.00178	0.733	18.03	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	2.00420	0.00200	4.84230	0.00484	2.004	16.77	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	3.12180	0.00312	7.71810	0.00772	3.122	16.15	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	497.84890	0.49785	275.24820	0.27525	497.849	14.36	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	338.63790	0.33864	163.55120	0.16355	338.638	14.70	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	0.17720	0.00018	0.31130	0.00031	0.177	27.08	0.00	0	300.00
\$ / R	On 30/03/2015	Any day expiry			12.08880	12.08880	11.80570	11.80570		15.01	0.00	0	1,157.00
\$ / R	On 01/04/2015	Any day expiry			12.09260	12.09260	11.80950	11.80950		15.13	9,577,224.00	808	1,090.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	5.71410	0.00571	12.68720	0.01269	5.714	15.37	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	139.29970	0.13930	66.02130	0.06602	139.300	15.80	0.00	0	22,187.00
\$ / R	On 02/04/2015	Any day expiry			12.09460	12.09460	11.81140	11.81140		15.19	0.00	0	0.00
\$ / R	On 02/04/2015	Any day expiry	11.81	Call	365.18990	0.36519	187.54410	0.18754	365.190	14.65	0.00	0	2,500.00
\$ / R	On 28/04/2015	Any day expiry			12.14550	12.14550	11.86070	11.86070		15.08	0.00	0	2,729.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	4.45390	0.00445	7.16260	0.00716	4.454	14.83	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	14.65670	0.01466	27.89320	0.02789	14.657	14.07	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	349.73300	0.34973	204.44490	0.20444	349.733	14.76	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	9.65900	0.00966	8.54280	0.00854	9.659	27.81	0.00	0	300.00
\$ / R	On 13/05/2015	Any day expiry			12.17510	12.17510	11.88950	11.88950		15.09	0.00	0	6,000.00
\$ / R	On 15/05/2015	Any day expiry			12.17910	12.17910	11.89340	11.89340		15.09	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry			12.20310	12.20310	11.91720	11.91720		14.92	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	10.83980	0.01084	15.53940	0.01554	10.840	14.25	0.00	0	300.00

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\$ / R	On 27/05/2015	Any day expiry	10.94	Put	15.05670	0.01506	24.79550	0.02480	15.057	13.84	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	27.90650	0.02791	46.99790	0.04700	27.907	13.64	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	498.38890	0.49839	326.12550	0.32613	498.389	14.25	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	341.55130	0.34155	221.06680	0.22107	341.551	14.95	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	24.55330	0.02455	20.93390	0.02093	24.553	27.62	0.00	0	300.00
\$ / R	On 03/06/2015	Any day expiry			12.21720	12.21720	11.93100	11.93100		14.85	0.00	0	0.00
\$ / R	On 03/06/2015	Any day expiry	11.93	Call	501.75900	0.50176	333.78650	0.33379	501.759	14.26	0.00	0	10,000.00
\$ / R	On 09/06/2015	Any day expiry			12.22920	12.22920	11.94290	11.94290		14.95	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			12.23540	12.23540	11.94900	11.94900		14.97	933,915,846.60	76,329	272,462.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	13.02220	0.01302	16.82550	0.01683	13.022	14.30	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	13.61300	0.01361	17.59810	0.01760	13.613	14.25	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	15.20390	0.01520	20.69770	0.02070	15.204	14.13	2,736.70	180	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	22.53250	0.02253	35.88200	0.03588	22.533	13.67	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	23.52820	0.02353	38.02050	0.03802	23.528	13.62	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.30	Call	988.08930	0.98809	733.17430	0.73317	988.089	13.52	0.00	0	2,170.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	837.63970	0.83764	603.72080	0.60372	837.640	13.54	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	821.57200	0.82157	590.63870	0.59064	821.572	13.54	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	86.17200	0.08617	141.63870	0.14164	86.172	13.54	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	743.37920	0.74338	528.41510	0.52842	743.379	13.56	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	705.70300	0.70570	499.28930	0.49929	705.703	13.56	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	352.02330	0.35202	237.70870	0.23771	352.023	15.12	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	548.85100	0.54885	742.55130	0.74255	548.851	15.76	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	266.69590	0.26670	179.81900	0.17982	266.696	15.95	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	247.67120	0.24767	167.31320	0.16731	247.671	16.17	44,580.82	180	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	169.58380	0.16958	116.54980	0.11655	169.584	17.37	0.00	0	65,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	137.21510	0.13722	95.25170	0.09525	137.215	18.11	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	110.13000	0.11013	76.86180	0.07686	110.130	18.91	0.00	0	22,320.00
\$ / R	On 26/06/2015	Any day expiry			12.26510	12.26510	11.97770	11.97770		14.92	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	18.91220	0.01891	24.90400	0.02490	18.912	14.01	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	41.07750	0.04108	65.84630	0.06585	41.078	13.42	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	334.77060	0.33477	232.84810	0.23285	334.771	15.57	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	45.57150	0.04557	31.85640	0.03186	45.571	28.33	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.27360	12.27360	11.98590	11.98590		14.89	0.00	0	8,000.00
\$ / R	On 29/07/2015	Any day expiry			12.33500	12.33500	12.04520	12.04520		15.09	6,027,750.00	500	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	27.27840	0.02728	35.86090	0.03586	27.278	13.77	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	53.58100	0.05358	81.94940	0.08195	53.581	13.23	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	342.98400	0.34298	252.61060	0.25261	342.984	16.16	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	69.06820	0.06907	47.49700	0.04750	69.068	28.06	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.39640	12.39640	12.10450	12.10450		15.11	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	35.36270	0.03536	45.12770	0.04513	35.363	13.71	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	62.59340	0.06259	93.15010	0.09315	62.593	13.06	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	342.65510	0.34266	261.74120	0.26174	342.655	16.77	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	77.65460	0.07765	58.24200	0.05824	77.655	27.45	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.42610	12.42610	12.13310	12.13310		15.18	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.43440	12.43440	12.14110	12.14110		15.16	251,684,690.40	20,241	53,837.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	26.73780	0.02674	33.58440	0.03358	26.738	14.03	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,862.95260	1.86295	1,576.99450	1.57699	1,862.953	13.96	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	52.36640	0.05237	67.88300	0.06788	52.366	13.30	0.00	0	24,142.00

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\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,488.41710		1.48842		1,212.10330	1.21210	1,488.417	13.26	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	54.01710		0.05402		71.00330	0.07100	54.017	13.26	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	73.31080		0.07331		108.28380	0.10828	73.311	12.91	12,462.84	170	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	88.35990		0.08836		128.95160	0.12895	88.360	12.98	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	132.01320		0.13201		187.48620	0.18749	132.013	13.13	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	141.78100		0.14178		200.35140	0.20035	141.781	13.16	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	991.75240		0.99175		765.56380	0.76556	991.752	13.21	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	736.38350		0.73638		569.05930	0.56906	736.384	13.83	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	519.67120		0.51967		400.07830	0.40008	519.671	15.31	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	359.99210		0.35999		279.57400	0.27957	359.992	16.92	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	292.76690		0.29277		229.36620	0.22937	292.767	17.88	49,770.37	170	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	208.92680		0.20893		165.33040	0.16533	208.927	19.49	0.00	0	115,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	178.63040		0.17863		142.96680	0.14297	178.630	20.26	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	155.85770		0.15586		126.18070	0.12618	155.858	20.98	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.46370		12.46370		12.16920	12.16920		15.13	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	42.17030		0.04217		52.87280	0.05287	42.170	13.52	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	71.46730		0.07147		101.98680	0.10199	71.467	12.93	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	113.94510		0.11395		162.50130	0.16250	113.945	13.00	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	344.44620		0.34445		271.33680	0.27134	344.446	17.45	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	232.03100		0.23203		184.76330	0.18476	232.031	19.40	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	95.67460		0.09567		69.20000	0.06920	95.675	27.29	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.52640		12.52640		12.22950	12.22950		15.35	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	48.61330		0.04861		60.73470	0.06073	48.613	13.42	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	80.62540		0.08063		108.17880	0.10818	80.625	12.91	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	349.64340		0.34964		280.74200	0.28074	349.643	18.11	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	118.10050		0.11810		89.72430	0.08972	118.100	27.16	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.58500		12.58500		12.28570	12.28570		15.40	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	53.43270		0.05343		65.13330	0.06513	53.433	13.29	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	86.90610		0.08691		113.56100	0.11356	86.906	12.83	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	353.97230		0.35397		286.98830	0.28699	353.972	18.75	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	121.66030		0.12166		89.96940	0.08997	121.660	27.20	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.61220		12.61220		12.31180	12.31180		15.36	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.61850		12.61850		12.31790	12.31790		15.35	17,034,975.00	1,350	52,138.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	68.38800		0.06839		83.01990	0.08302	68.388	13.01	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,736.88800		1.73689		1,450.91990	1.45092	1,736.888	13.01	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,691.67340		1.69167		1,406.76250	1.40676	1,691.673	12.94	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,513.86130		1.51386		1,245.69690	1.24570	1,513.861	12.68	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,345.29390		1.34529		1,099.93660	1.09994	1,345.294	12.56	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	181.56470		0.18156		252.63400	0.25263	181.565	12.85	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	225.34310		0.22534		0.00000	0.00000	225.343	13.04	0.00	0	5,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	242.42030		0.24242		0.00000	0.00000	242.420	13.11	266,662.33	1,100	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	559.43020		0.55943		453.38640	0.45339	559.430	16.43	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	533.11480		0.53311		432.36870	0.43237	533.115	16.69	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	508.56520		0.50857		412.80100	0.41280	508.565	16.96	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	455.36580		0.45537		371.15500	0.37115	455.366	17.59	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	309.21980		0.30922		254.84660	0.25485	309.220	19.89	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	247.49860		0.24750		0.00000	0.00000	247.499	21.39	1,509,741.46	6,100	6,100.00
\$ / R	On 21/12/2015	Any day expiry			12.63960		12.63960		12.33830	12.33830		15.43	0.00	0	250.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	56.89270	0.05689	69.29820	0.06930	56.893	13.15	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	91.30900	0.09131	115.51380	0.11551	91.309	12.73	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	352.82510	0.35283	291.07440	0.29107	352.825	19.29	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	119.46920	0.11947	90.61020	0.09061	119.469	26.92	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.75140	12.75140	12.44640	12.44640		15.45	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	178.25410	0.17825	256.41370	0.25641	178.254	12.36	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	304.32100	0.30432	285.89990	0.28590	304.321	21.91	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.81040	12.81040	12.50350	12.50350		15.47	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.81650	12.81650	12.50960	12.50960		15.47	0.00	0	0.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	245.55120	0.24555	0.00000	0.00000	245.551	12.63	245,551.20	1,000	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	338.12940	0.33813	0.00000	0.00000	338.129	22.95	338,129.40	1,000	1,000.00
\$ / R	On 09/06/2016	Any day expiry			12.99220	12.99220	12.68780	12.68780		16.03	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.00020	13.00020	12.69600	12.69600		16.02	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			13.19010	13.19010	12.88850	12.88850		16.41	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.19810	13.19810	12.89670	12.89670		16.40	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.37180	13.37180	13.07280	13.07280		16.59	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.38190	13.38190	13.08310	13.08310		16.68	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			12.06170	12.06170	11.77950	11.77950		13.94	4,499,014.10	373	1,631.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	78,254.83330	0.78255	50,471.32140	0.50471	78,254.833	16.78	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.23540	12.23540	11.94900	11.94900		14.97	6,362,408.00	520	533.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.43440	12.43440	12.14110	12.14110		15.16	248,688.00	20	143.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.61850	12.61850	12.31790	12.31790		15.35	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.81650	12.81650	12.50960	12.50960		15.47	0.00	0	0.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.17790	18.17790	17.95100	17.95100		12.77	27,321,383.70	1,503	38,433.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	0.36840	0.00037	1.12520	0.00113	0.368	17.91	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	1.36430	0.00136	4.09970	0.00410	1.364	16.91	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.50	Put	12.65370	0.01265	33.73030	0.03373	12.654	15.15	0.00	0	3,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	18.43	Call	68.81780	0.06882	35.37480	0.03537	68.818	13.66	0.00	0	7,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	9.33320	0.00933	5.69510	0.00570	9.333	15.89	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	4.26580	0.00427	3.01780	0.00302	4.266	17.14	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	1.58970	0.00159	1.27040	0.00127	1.590	19.38	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.42880	18.42880	18.19860	18.19860		13.96	18,428,800.00	1,000	6,839.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.72070	18.72070	18.48250	18.48250		14.49	4,680,175.00	250	1,498.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.99670	18.99670	18.74890	18.74890		14.72	0.00	0	0.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.29870	19.29870	19.04220	19.04220		14.86	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09965	0.09965	0.09813	0.09813		17.23	0.00	0	560.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10121	0.10121	0.09966	0.09966		16.14	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10303	0.10303	0.10142	0.10142		14.59	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10477	0.10477	0.10310	0.10310		14.78	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.10110	13.10110	12.98790	12.98790		12.14	19,455,133.50	1,485	75,570.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.45	Put	2.23440	0.00223	3.80210	0.00380	2.234	14.90	0.00	0	15,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.85	Call	280.34980	0.28035	202.72080	0.20272	280.350	13.20	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	65.17960	0.06518	131.45320	0.13145	65.180	12.57	0.00	0	10,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	326.80710	0.32681	435.18060	0.43518	326.807	14.18	0.00	0	35,000.00

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 16/03/2015	Foreign Exchange Future	13.80	Put	703.41850		0.70342		816.70040	0.81670	703.419	16.83	0.00	0	500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	900.63010		0.90063		1,014.06060	1.01406	900.630	17.87	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	920.47400		0.92047		1,033.90250	1.03390	920.474	17.98	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	1,149.44490		1.14944		1,262.79910	1.26280	1,149.445	19.18	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	0.04880		0.00005		0.07620	0.00008	0.049	24.07	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	0.04330		0.00004		0.06830	0.00007	0.043	24.41	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	0.02770		0.00003		0.04530	0.00005	0.028	25.78	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	0.02600		0.00003		0.04280	0.00004	0.026	25.98	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	0.02450		0.00002		0.04050	0.00004	0.025	26.19	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	0.02400		0.00002		0.03970	0.00004	0.024	26.26	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	0.02220		0.00002		0.03690	0.00004	0.022	26.53	0.00	0	32,000.00
€ / R	On 01/06/2015	Any day expiry			13.27900		13.27900		13.16350	13.16350		13.71	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	101.65030		0.10165		88.03270	0.08803	101.650	17.20	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.30530		13.30530		13.18980	13.18980		13.71	2,261,901.00	170	104,799.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	104.84720		0.10485		133.05630	0.13306	104.847	12.51	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	435.74870		0.43575		504.09400	0.50409	435.749	14.01	63,619.31	146	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.48	Call	313.01240		0.31301		269.42060	0.26942	313.012	14.24	758,742.06	2,424	0.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	227.60050		0.22760		196.19510	0.19620	227.600	15.13	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	55.42930		0.05543		50.12110	0.05012	55.429	19.88	8,092.68	146	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.54500		13.54500		13.42340	13.42340		13.95	137,007,675.00	10,115	24,805.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	218.85020		0.21885		264.47080	0.26447	218.850	12.37	27,137.42	124	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	236.22890		0.23623		214.43160	0.21443	236.229	17.52	29,292.38	124	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.77540		13.77540		13.64710	13.64710		14.33	0.00	0	1,550.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	768.60610		0.76861		838.65970	0.83866	768.606	14.58	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	229.41960		0.22942		239.46040	0.23946	229.420	20.71	0.00	0	6,076.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.03330		14.03330		13.89710	13.89710		14.49	0.00	0	0.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.56920		14.56920		14.43890	14.43890		14.69	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/05/2015	Index Future			548.93300		548.93300		560.06800	560.06800			0.00	0	0.00
AL37	On 07/05/2015	Index Future			456.54300		456.54300		460.22400	460.22400			0.00	0	122.00
AL37	On 06/08/2015	Index Future			463.90400		463.90400		467.65300	467.65300			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			540.11600		540.11600		547.62500	547.62500			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			548.82600		548.82600		556.46500	556.46500			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			493.79100		493.79100		500.56800	500.56800			0.00	0	577.00
ALBI	On 06/08/2015	Index Future			501.75300		501.75300		508.64700	508.64700			0.00	0	10.00
ALBI	On 05/11/2015	Index Future			510.18400		510.18400		517.19300	517.19300			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.31490		9.31490		9.17240	9.17240		16.53	232,872.50	25	8,278.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	16.11990		0.01612		38.95280	0.03895	16.120	17.78	0.00	0	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	151.51480		0.15151		257.32490	0.25732	151.515	16.74	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	9.86580		0.00987		5.11970	0.00512	9.866	17.39	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	1.24050		0.00124		0.73350	0.00073	1.240	23.46	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.39970		9.39970		9.25640	9.25640		15.69	14,118,349.40	1,502	12,246.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	28.56970		0.02857	34.03060	0.03403		28.570	15.84	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	56.77360		0.05677	71.39390	0.07139		56.774	15.53	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	136.12590		0.13613	171.90900	0.17191		136.126	15.45	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	439.20230		0.43920	342.62520	0.34263		439.202	15.54	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	262.74940		0.26275	198.14270	0.19814		262.749	15.89	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	209.11590		0.20912	155.52510	0.15553		209.116	16.19	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.50600		9.50600	9.35920	9.35920			13.73	0.00	0	780.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.60890		9.60890	9.45740	9.45740			13.61	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.72500		9.72500	9.56900	9.56900			13.02	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.56200		9.56200	9.44890	9.44890			11.29	0.00	0	140.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.68750		9.68750	9.57180	9.57180			14.01	0.00	0	1,631.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.83460		9.83460	9.71400	9.71400			13.45	0.00	0	0.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			238.60140		238.60140	79.63850	79.63850				0.00	0	10,000.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.27750		12.27750	12.15630	12.15630			14.09	491,100.00	40	3,141.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.49370		12.49370	12.37150	12.37150			14.79	0.00	0	6,542.00
CHF / R	On 14/09/2015	Foreign Exchange Future			12.74200		12.74200	12.61720	12.61720			15.06	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.91800		1.91800	1.87570	1.87570			12.72	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.92620		1.92620	1.88370	1.88370			14.42	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.93990		1.93990	1.89690	1.89690			14.31	0.00	0	0.00
DKK / R	On 16/03/2015	Foreign Exchange Future			1.76060		1.76060	1.74460	1.74460			13.60	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.79220		1.79220	1.77560	1.77560			15.77	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.82750		1.82750	1.81020	1.81020			15.26	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			122.36209		122.36209	122.24569	122.24569				0.00	0	0.00
EL28	On 06/08/2015	Bond Future			124.36681		124.36681	124.25014	124.25014				0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
ES33	On 07/05/2015	Bond Future			9.45800		84.26205	9.24966	85.84977				0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future			9.53810		85.63532	9.32307	87.25030				0.00	0	0.00
ES33	On 05/11/2015	Bond Future			9.61267		83.27160	9.39110	84.91326				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 15/09/2033	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	490.09200		490.09200		496.67500	496.67500			0.00	0	459.00
GOVI	On 06/08/2015	GOVI	497.99500		497.99500		504.69200	504.69200			0.00	0	29.00
GOVI	On 05/11/2015	GOVI	506.36200		506.36200		513.17100	513.17100			0.00	0	0.00
I2025	On 07/05/2015	Bond Future	118.77007		118.77007		118.79145	118.79145			0.00	0	16.00
I2025	On 06/08/2015	Bond Future	119.55010		119.55010		119.57335	119.57335			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/05/2015	Bond Future	127.41562		127.41562		126.52079	126.52079			63,707,810.00	500	2,447.00
I2038	On 06/08/2015	Bond Future	128.19143		128.19143		127.28376	127.28376			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/05/2015	Bond Future	125.78068		125.78068		125.66295	125.66295			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future	127.84122		127.84122		127.72327	127.72327			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 07/05/2015	Bond Future	135.11906		135.11906		135.14278	135.14278			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future	135.87288		135.87288		135.89903	135.89903			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	225.12400		225.12400		224.95800	224.95800			0.00	0	1,081.00
IGOV	On 06/08/2015	Index Future	228.77300		228.77300		228.60700	228.60700			0.00	0	100.00
IGOV	On 05/11/2015	Index Future	232.63400		232.63400		232.46700	232.46700			0.00	0	0.00
ILBI	On 07/05/2015	Index Future	609.45700		609.45700		609.00700	609.00700			0.00	0	0.00
ILBI	On 06/08/2015	Index Future	619.41900		619.41900		618.96400	618.96400			0.00	0	159.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.15000		93.85000		6.15000	93.85000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.19000		93.81000		6.19000	93.81000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future	6.22000		93.78000		6.22000	93.78000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.26000		93.74000		6.26000	93.74000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.33000		93.67000		6.33000	93.67000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.24500		93.75500		6.24500	93.75500			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.38000		93.62000		6.38000	93.62000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.55000		93.45000		6.55000	93.45000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.69000		93.31000		6.69000	93.31000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	6.88000		93.12000		6.88000	93.12000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.02000		92.98000		7.02000	92.98000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.16000		92.84000		7.16000	92.84000			0.00	0	0.00
KES / R	On 16/03/2015	Foreign Exchange Future	0.13220		0.13220		0.12910	0.12910			0.00	0	8.00
KES / R	On 12/06/2015	Foreign Exchange Future	0.13140		0.13140		0.12840	0.12840			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KES / R	On 14/09/2015	Foreign Exchange Future			0.12860		0.12860		0.12820	0.12820			0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.13030		0.13030		0.12790	0.12790			0.00	0	1,870.00
NGN / R	On 16/03/2015	Foreign Exchange Future			0.06050		0.06050		0.05910	0.05910		21.17	0.00	0	5,506.00
NGN / R	On 12/06/2015	Foreign Exchange Future			0.05590		0.05590		0.05430	0.05430			251,550.00	4,500	23,200.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.05250		0.05250		0.05100	0.05100			0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05070		0.05070		0.04940	0.04940			456,300.00	9,000	90,701.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future			1.08620		1.08620		1.10260	1.10260			0.00	0	317.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.08740		1.08740		1.10380	1.10380			0.00	0	300.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.08930		1.08930		1.10560	1.10560			0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.09170		1.09170		1.10790	1.10790			0.00	0	0.00
R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/05/2015	Bond Future			7.98301		122.90124		7.76835	124.72758		7.82	0.00	0	37,015.00
R186	On 07/05/2015	Bond Future	7.40	Put	5,243.44000		5.24344		3,710.95000	3.71095	5,243.440	7.69	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.45	Put	4,849.42000		4.84942		3,368.88000	3.36888	4,849.420	7.71	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.50	Put	4,467.50000		4.46750		3,043.87000	3.04387	4,467.500	7.73	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.80	Put	2,492.57000		2.49257		1,488.75000	1.48875	2,492.570	7.85	0.00	0	300.00
R186	On 07/05/2015	Bond Future	8.00	Put	1,539.09000		1.53909		835.12000	0.83512	1,539.090	7.97	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	8.05	Put	1,347.70000		1.34770		713.56000	0.71356	1,347.700	8.00	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	8.10	Put	1,174.18000		1.17418		606.53000	0.60653	1,174.180	8.03	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future			8.03549		119.60661		7.81263	121.46479		7.92	0.00	0	640.00
R186	On 06/08/2015	Bond Future	8.90	Put	447.21000		0.44721		253.84000	0.25384	447.210	8.40	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			8.07856		121.59717		7.84761	123.48592		7.70	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	779.51000		0.77951		507.36000	0.50736	779.510	8.16	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.10769		118.47655		7.86832	120.39828		7.74	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/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/05/2015	Bond Future			287.82722		287.82722		287.87901	287.87901			0.00	0	1,044.00
R197	On 06/08/2015	Bond Future			286.49021		286.49021		286.54650	286.54650			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			235.95200		235.95200		235.99421	235.99421			0.00	0	50,918.00
R202	On 06/08/2015	Bond Future			236.60268		236.60268		236.64882	236.64882			0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/05/2015	Bond Future			7.70641		101.77192		7.50114	102.97017		6.14	0.00	0	14,434.00
R2023	On 06/08/2015	Bond Future			7.75665		103.43052		7.54187	104.65002		5.97	0.00	0	0.00

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	9.07	Put	71.13000	0.07113	35.12000	0.03512	71.130	6.35	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			6.91635	104.12421	6.69587	104.60387		1.97	0.00	0	7,710.00
R203	On 06/08/2015	Bond Future			6.96157	105.82116	6.71124	106.31035		1.83	0.00	0	0.00
R203	On 05/11/2015	Bond Future			6.98258	103.41437	6.69627	103.91144		1.68	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R203/R157	On 15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.36918	99.12005	8.16553	100.80917			0.00	0	5,775.00
R2030	On 06/08/2015	Bond Future			8.42661	96.72703	8.21622	98.44530			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			8.50799	98.64190	8.29945	100.48707			0.00	0	18.00
R2032	On 06/08/2015	Bond Future			8.56353	100.24982	8.34850	102.12673			0.00	0	0.00
R2032	On 05/11/2015	Bond Future			8.61194	97.76179	8.39059	99.66962			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			8.58695	101.49995	8.37857	103.55559			0.00	0	32,861.00
R2037	On 06/08/2015	Bond Future			8.64205	98.89534	8.42748	100.98611			0.00	0	1,954.00
R2037	On 05/11/2015	Bond Future			8.68632	100.54160	8.46598	102.66689			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			7.15210	105.76502	6.93644	106.45476		2.97	0.00	0	14,509.00
R204	On 06/08/2015	Bond Future			7.20634	103.45247	6.97151	104.15520		2.97	0.00	0	100.00
R204	On 06/08/2015	Bond Future	8.41	Put	40.49000	0.04049	17.93000	0.01793	40.490	3.18	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.24058	105.17400	6.98471	105.88818		2.81	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157	On 15/01/2020	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			8.63475	103.63545	8.42649	105.89953			0.00	0	9,494.00
R2044	On 06/08/2015	Bond Future			8.68702	100.94026	8.47282	103.24305			0.00	0	0.00
R2044	On 05/11/2015	Bond Future			8.72905	102.62065	8.50936	104.96150			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			8.62099	103.11623	8.41284	105.45337			51,558,115.00	500	36,426.00
R2048	On 06/08/2015	Bond Future			8.66838	104.79672	8.45453	107.17369			0.00	0	745.00
R2048	On 05/11/2015	Bond Future			8.71143	102.10853	8.49208	104.52482			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			7.37237	101.85146	7.15906	102.68473		3.93	0.00	0	35,423.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,580.64000	1.58064	2,293.51000	2.29351	1,580.640	4.09	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.43167	99.86871	7.20342	100.71720		3.93	0.00	0	100.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,079.28000	1.07928	1,579.55000	1.57955	1,079.280	3.98	0.00	0	70.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 05/11/2015	Bond Future			7.47033		101.53078		7.22656	102.39318		3.76	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,190.53000		1.19053	1,660.81000	1.66081		1,190.530	3.80	0.00	0	53.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208	On 07/05/2015	Bond Future			7.49498		97.27022		7.28330	98.24786		4.98	0.00	0	60,821.00
R208	On 06/08/2015	Bond Future			7.54696		98.85577		7.32336	99.85095		4.83	0.00	0	100.00
R208	On 06/08/2015	Bond Future	8.85	Put	53.60000		0.05360	25.29000	0.02529		53.600	5.15	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.58681		97.10000		7.35089	98.11150		4.78	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	373.25000		0.37325	232.81000	0.23281		373.250	5.10	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.53783		78.58386		8.32968	80.27983		12.51	267,813,794.88	3,408	18,139.00
R209	On 07/05/2015	Bond Future	7.30	Call	5.34000		0.00534	21.22000	0.02122		5.340	12.00	0.00	0	700.00
R209	On 07/05/2015	Bond Future	8.30	Put	2,792.80000		2.79280	1,799.11000	1.79911		2,792.800	12.56	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.58655		79.86490		8.37269	81.58980		12.28	0.00	0	100.00
R209	On 06/08/2015	Bond Future	9.90	Put	185.96000		0.18596	104.50000	0.10450		185.960	12.98	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.62885		78.04512		8.40946	79.79855		12.53	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000	6.25000	6.25000				0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R210	On 07/05/2015	Bond Future			174.89808		174.89808		174.73451	174.73451			0.00	0	829.00
R210	On 06/08/2015	Bond Future			177.76341		177.76341		177.59946	177.59946			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R211	On 07/05/2015	Bond Future			131.56748		131.56748		131.59201	131.59201			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			132.10462		132.10462		132.13132	132.13132			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			137.41161		137.41161		137.26394	137.26394			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			137.88654		137.88654		137.73825	137.73825			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 07/05/2015	Bond Future	8.41458		89.13072		8.20611	90.79833		10.64	0.00	0	16,829.00
R213	On 06/08/2015	Bond Future	8.46617		90.58325		8.25132	92.27953		10.42	0.00	0	0.00
R213	On 05/11/2015	Bond Future	8.51298		88.54494		8.29190	90.26920		10.60	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/05/2015	Bond Future	8.57027		79.88808		8.36221	81.69406		13.27	0.00	0	15,271.00
R214	On 06/08/2015	Bond Future	8.61651		81.19001		8.40289	83.02678		13.03	0.00	0	0.00
R214	On 05/11/2015	Bond Future	8.65843		79.24869		8.43944	81.11585		13.32	0.00	0	0.00
R214	On 04/02/2016	Bond Future	8.69281		80.66919		8.46832	82.56921		13.01	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 16/03/2015	Foreign Exchange Future	21,044.04000		21,044.04000		20,711.39000	20,711.39000			0.00	0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future	21,299.42000		21,299.42000		20,962.74000	20,962.74000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.57290		4.57290		4.53620	4.53620		17.66	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.53460		4.53460		4.50150	4.50150		13.81	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.50950		4.50950		4.47670	4.47670		12.44	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.71190		1.71190		1.67680	1.67680			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.65510		1.65510		1.62100	1.62100			0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.60130		1.60130		1.56780	1.56780			0.00	0	0.00

Total for Derivatives : **3,344,972,480.36** **272,095** **4443702.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		101.32018			101.30218			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.72500		103.71929		6.69500	103.70563			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		101.58984			101.56945			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.29000		107.64835		8.08500	108.33216			0.00	0	500,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		101.15642			101.13594			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.92000		106.45273		8.71500	107.39751			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		106.19200		10.00000	106.16500			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.28622			100.26405			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.36217			100.33991			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB013	On 21/11/2018	Spot Bond		9.15500	99.85221		8.95000	100.45127			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond		100.00000	9.89080		100.00000	9.86603			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond		10.84000	103.28982		10.84000	103.25971			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond		100.00000	11.28886		100.00000	11.26576			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		6.77500	103.74190		6.74500	103.72415			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	101.30400			101.28277			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		8.46500	107.10811		8.26000	107.48931			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond		10.00000	107.28400		10.00000	107.25600			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.41000	271.96512		2.41000	271.96300			0.00	0	120,000,000.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.32624			100.30827			0.00	14,000,000,000	7,000,000,000.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.12363			100.10451			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	99.87932			99.85875			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	99.87598			99.85487			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	99.22308			99.19769			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.98041			100.96115			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.69301			100.67194			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.15000	173.19422		2.15000	173.19410			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	164.17544		2.76000	164.17264			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.17000	174.94142		2.17000	174.94121			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.82000	186.91815		1.82000	186.91970			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.86125	80.37026		7.65625	80.79666			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.86125	80.37026		7.65625	80.79666			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN38	On 17/08/2015	Spot Bond		0.00000	97.94000			97.92000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	99.75494			101.69623			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	96.63000			96.61000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	95.76000			95.75000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	95.23000			95.21000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	93.79000			93.78000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	93.19000			93.17000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	101.29804			101.27849			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	101.16369			101.14383			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	92.84000			92.83000			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	92.16000			92.14000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	91.89000			91.87000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	91.62000			91.61000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	101.44067			101.42080			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.01500	103.05408		6.98500	103.04980			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	101.18565			101.16423			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	90.31000			90.30000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	89.80000			89.79000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.71000	108.02121		2.71000	108.01946			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.49000	161.47207		2.50000	161.29445			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.38000	214.43302		2.38000	214.43154			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	88.05000			88.03000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN67	On 28/02/2023	Spot Bond		9.27500	91.76714		9.07500	92.80119			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	100.59000			100.58000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	84.66000			85.16000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	102.48129			102.46177			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	96.21000			96.19000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	105.13500			104.89000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.63000	108.32821		9.63000	108.30022			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond		0.00000	99.79000			99.77000			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		9.34500	110.42332		9.13500	111.97679			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.62500	94.29538		8.42000	95.17913			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	103.75000			103.75000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	111.79000			111.79000			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		9.44000	109.71856		9.23000	111.25753			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	90.03000			90.02000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond		0.00000	99.99980			99.97956			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond		0.00000	100.80981			100.78880			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS10	On 17/03/2018	Spot Bond	8.01500	104.75057	7.81000	105.28634					93,775,500,000.00	11,700,000	1,569,600,000.00
ABS11	On 09/04/2021	Spot Bond	8.63000	107.67410	8.42500	108.63201					0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.88500	103.15761	6.85500	103.14270					0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.71000	100.12617	8.50500	100.94303					154,167,000,000.00	17,700,000	3,733,200,000.00
ABS7	On 11/09/2026	Spot Bond	9.54000	94.89922	9.33000	96.28563					0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.42500	101.71882	7.34000	101.78150					0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.22000	275.66002	2.22000	275.65931					0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	2.04000	128.92315	2.04000	128.92341					0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.23000	131.80152	2.25000	131.63640					0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00627	100.00000	0.00625					0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	97.24737	100.00000	96.99213					0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.17500	100.97957	11.14500	100.96399					0.00	0	1,125,000,000.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.52883		100.50129					0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	6.72030	100.00000	6.70366					0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.54160		100.51339					0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.72244		100.68467					0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	40.05613	100.00000	39.95694					0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.51604		100.48918					0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	68.56338	11.00000	68.54378					0.00	0	14,197,350,000.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	40.05613	100.00000	39.95694					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	99.79823		99.77526					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL077		On 20/09/2015	Spot Bond	0.00000	99.77811			99.75293			0.00	0	0.00
ACL078		On 20/09/2015	Spot Bond	0.00000	99.80721			99.78523			0.00	0	0.00
ACL080		On 20/09/2015	Spot Bond	0.00000	99.80114			99.77849			0.00	0	0.00
ACL081		On 20/09/2015	Spot Bond	0.00000	99.79847			99.77553			0.00	0	0.00
ACL082		On 30/07/2017	Spot Bond	0.00000	100.92126			100.90099			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.92126			100.90099			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.92639			100.90598			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.92639			100.90598			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.91613			100.89599			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	94.70067			94.68201			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.28400		10.00000	107.25600			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	101.59474			101.57291			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	99.80482			99.78256			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	99.79852			99.77560			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	99.79605			99.77285			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	99.80092			99.77825			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	99.81209			99.79064			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.11000	103.16820		8.90500	103.94913			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	101.01229			100.98964			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	101.64470			101.62499			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	88.78699			88.76693			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	184.04481			180.89547			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL128		On 20/09/2021	Spot Bond	0.00000	184.13751		180.98604			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	99.80714		99.78515			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.78963		100.77305			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.19748		100.17534			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.79017		100.77362			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.91346		100.89276			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	101.35007		101.33067			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.28400	10.00000	107.25600			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.04340		100.02101			0.00	2,160,000	540,000.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.96965		100.95101			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	99.80643		99.78436			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.81160		100.79217			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	99.82996		99.81047			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	99.83407		99.81504			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	99.82609		99.80617			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	99.81099		99.78941			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	99.81947		99.79882			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	99.82923		99.80966			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	99.82657		99.80670			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	99.75226	10.23000	99.72478			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	99.82373		99.80357			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	99.82802		99.80832			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	121.16796		121.05798			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.23000	104.13095	9.02500	104.82923			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL168		On 20/06/2017	Spot Bond	0.00000	99.81165			99.79015			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.18839		1.75000	117.18957			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	99.83891			99.82042			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	99.82614			99.80625			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	99.80149			99.77971			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	99.79535			99.77289			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	99.80763			99.78653			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	99.98595			99.96640			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	99.45509			99.43166			0.00	10,000,000	2,500,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	101.32494			101.30707			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	99.80985			99.78899			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.75015			100.72908			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	99.79658			99.77425			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	99.81583			99.79480			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	99.80536			99.78318			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	99.80219			99.77967			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.11234			100.09407			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.31372			100.29535			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	99.80155			99.77894			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	99.80155			99.77894			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	99.77571			99.75107			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	99.80026			99.77835			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	99.78985			99.76594			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL198	On 20/06/2017	Spot Bond	0.00000	101.53657			101.51443			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond	0.00000	99.77571			99.75107			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond	0.00000	96.79607			96.77692			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond	0.00000	99.79744			99.77438			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond	0.00000	99.78552			99.76198			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond	0.00000	133.69079			131.38308			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond	0.00000	134.64026			132.31601			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond	0.00000	99.81255			99.79199			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond	0.00000	99.81426			99.79390			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond	0.00000	100.37500			100.35558			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond	0.00000	99.80960			99.78871			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000	99.82063			99.80012			0.00	400,000,000	200,000,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	99.80149			99.77971			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	99.81230			99.79172			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	99.81255			99.79199			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	99.80935			99.78760			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.01767			99.99589			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.85543			100.83274			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.89648			100.87446			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.28770			100.26392			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	102.08940			102.06931			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	22.10530		100.00000	22.04994			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	14.85441		100.00000	14.81763			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.31871			100.30010			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.35060						0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.37182						0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		101.07590			101.05530			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		101.17980			101.15714			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		101.31821			101.29280			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		101.03344			101.01391			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.80000		101.31087		7.59500	101.50165			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		101.32284			101.29751			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		101.53459			101.50499			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.75000		99.34242		8.54500	100.00087			0.00	0	2,982,600,000.00
AIR02	On 30/04/2023	Spot Bond	9.44000		116.73540		9.23000	117.98657			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.11500		103.59359		7.03000	103.65658			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.01500		104.03167		8.81500	105.26346			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		15.69226		100.00000	15.65733			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.77500		104.55145		9.57000	106.17146			0.00	0	51,800,000.00
AIRL01	On 30/04/2028	Spot Bond	2.74000		165.96057		2.75000	165.78476			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.11248			100.09143			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.01194			100.06977			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		80.93126		100.00000	80.75221			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		101.55550			101.53422			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		101.67340			101.65046			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000		101.64404			101.62499			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN006	On 28/02/2017	Spot Bond	0.00000	100.24737			100.22116			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	99.82482			99.80564			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	99.81947			99.79882			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	99.74773			99.72002			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	102.31323			102.28751			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	113.98000			113.95000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	93.69000			93.90000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	104.15136			104.12774			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	88.91599			89.40868			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.63000	233.40297		2.63000	233.39974			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	109.77344			109.01527			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	108.77675			108.78029			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	98.34390			98.31702			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	106.36839			105.56089			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	88.69489			89.13583			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	99.80972			99.78800			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.63220			100.61153			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.64500	206.61213		2.64500	206.60922			0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN046	On 20/12/2016	Spot Bond	100.00000		21.62109		100.00000	21.23046			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		31.49299		100.00000	31.42291			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		17.43327		100.00000	17.39010			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		17.52056		100.00000	17.47717			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		17.12774		100.00000	17.08533			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		99.98167			99.96325			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		99.82728			99.80836			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		101.47873			101.45794			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.70000		107.62876		8.49500	108.23516			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		101.10667			101.08841			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		101.74812			101.72891			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		101.05539			101.03634			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.63530			100.53330			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.35123			100.24811			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.20000		104.07175		8.99500	104.95912			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.25500		107.50120		7.22500	107.49683			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		58.68036		100.00000	58.53505			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		104.16160			104.14395			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.61500		107.34540		8.41000	107.79356			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.80821		103.34158		10.80267	103.31443			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.90867		102.35383		10.90470	102.32475			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.92457		102.34560		10.91968	102.31686			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		102.09480			102.06503			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA07	On 31/12/2015	Spot Bond	10.94245	102.33179		10.93695	102.30362			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.53381	102.83541		11.51679	102.84402			0.00	0	5,000,000,000.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	102.14250			102.11204			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	102.14250			102.11204			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	102.14257			102.11211			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.05821	102.07546		11.05267	102.04796			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.00989	102.45049		11.00456	102.42275			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.90867	102.35383		10.90470	102.32475			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.88598	102.62834		10.87875	102.60294			0.00	0	47,198,200.00
BAYA16	On 30/09/2016	Spot Bond	10.05205	102.24007		10.04445	102.21821			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	102.03762			102.00869			0.00	0	210,682,900.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	102.01686			101.98799			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	102.01686			101.98799			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00200			100.00401			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.04366	103.67877		9.21280	103.45815			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.39000	101.54879		11.18500	101.92779			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	101.95998			101.93195			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.31500	99.59205		11.11000	100.00600			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00201			100.00402			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	101.85655			101.83025			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	101.79984		9.28000	101.77390			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	101.98843			101.95997			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.10000	99.58357		10.89500	100.03215			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	101.93153			101.90393			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA34	On 31/03/2018	Spot Bond	0.00000	101.97895			101.95063			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	101.97895			101.95063			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.89189			99.89389			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	101.90877			101.88151			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	101.99917			101.97080			0.00	0	200,000,000.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00200			100.00401			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	101.99917			101.97080			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	101.91256			101.88524			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	101.93280			101.90538			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	101.99926			101.97089			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	101.46544			101.44482			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	101.57043			101.54828			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.80821	103.90450		13.80267	103.86887			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.99561	103.50160		14.98273	103.48016			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.86124	103.08460		13.83974	103.06762			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	102.59411			102.55662			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	102.59411			102.55662			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	102.59411			102.55662			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	102.68856			102.64966			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	102.26314			102.23060			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	28.55432		100.00000	28.50014			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.23227		100.00000	22.17722			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.23386		100.00000	20.18376			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.49004		100.00000	12.45911			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.51442		100.00000	12.48308			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		15.10105		100.00000	15.06366			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		13.08480		100.00000	13.05240			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.95426			100.93624			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.96551			100.94628			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		101.17218			101.15415			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		101.24083			101.22169			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		9.43654		100.00000	9.41317			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		9.43654		100.00000	9.41317			0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		89.46078		100.00000	89.24205			0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		83.71560		100.00000	83.52403			0.00	0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		80.93126		100.00000	80.75221			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.12000		179.99052		2.12000	179.99050			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.96000		161.08233		7.75000	165.37833			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.96000		161.40275		7.75000	165.66419			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.34500		101.42589		8.13500	103.05677			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	7.70000		101.68656		7.49500	102.21005			0.00	0	150,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.79260			101.77413			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		101.02544			101.00498			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		101.68874			101.66941			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		101.11192			101.08967			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		101.17840			101.15478			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22D1	On 21/07/2016	Spot Bond		0.00000	101.36406			101.33661			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	37.00088		100.00000	36.90925			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond		0.00000	100.84211			100.82145			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.85836			100.83729			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.86377			100.84257			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.92874			100.90590			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	101.01527			100.99024			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	23.15800		100.00000	23.10065			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	23.15800		100.00000	23.10065			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	99.90043			99.88008			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	99.89841			99.87766			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		9.36500	98.89078		9.96000	97.81099			0.00	0	536,000,000.00
BG42B	On 15/03/2017	Spot Bond		0.00000	99.89237			99.87041			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	99.88153			99.85743			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	16.61165		100.00000	16.57052			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	16.61165		100.00000	16.57052			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	100.51869			100.49306			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond		10.86000	103.23982		10.65500	103.95191			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond		0.00000	100.87900			100.85408			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond		10.11500	100.54642		10.11500	100.51916			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond		0.00000	100.71260			100.69164			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BGR01U	On 17/12/2015	Spot Bond	100.00000		62.89925		100.00000	62.77991			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.20652			100.18595			0.00	0	50,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		101.08755			101.06618			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.41000		103.28540	8.20500		104.00111			0.00	0	2,200,000,000.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		98.00537			97.99618			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond	0.00000		98.99105			98.97366			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.29730			100.27910			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.34252			100.32147			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.28542			100.26892			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.29952			100.28213			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.32509			100.30609			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.43102			100.40534			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.61725			100.57899			0.00	0	0.00
BNP01	On 11/06/2015	Spot Bond	100.00000		79.86871		100.00000	100.00000			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		97.82609		100.00000	97.56097			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		101.06271			101.03891			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		101.09259			101.06810			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000		99.88879			99.87026			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		95.73750			95.71838			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		95.12880			95.10992			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000		84.10138		100.00000	83.90805			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000		99.93261			99.91576			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000		99.91401			99.89681			0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond	0.00000		99.86140			99.84407			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC018		On 27/03/2015	Spot Bond	0.00000	99.72062		99.70316			0.00	0	0.00
BTC019		On 08/04/2015	Spot Bond	0.00000	99.51183		99.49440			0.00	0	0.00
BTC021		On 14/04/2015	Spot Bond	0.00000	99.40787		99.39046			0.00	0	0.00
BTC022		On 16/04/2015	Spot Bond	0.00000	99.37343		99.35602			0.00	0	0.00
BTC023		On 16/07/2015	Spot Bond	0.00000	97.64719		97.62867			0.00	0	0.00
BTC024		On 20/04/2015	Spot Bond	0.00000	99.30417		99.28677			0.00	0	0.00
BTC025		On 22/04/2015	Spot Bond	0.00000	99.26676		99.24930			0.00	0	0.00
BTC026		On 24/04/2015	Spot Bond	0.00000	99.23147		99.21400			0.00	0	0.00
BTC027		On 06/05/2015	Spot Bond	0.00000	99.02227		99.00481			0.00	0	0.00
BTC028		On 18/05/2015	Spot Bond	0.00000	98.81308		98.79562			0.00	0	0.00
BTC029		On 21/05/2015	Spot Bond	0.00000	98.76143		98.74399			0.00	0	0.00
BTC031		On 25/05/2015	Spot Bond	0.00000	98.69367		98.67626			0.00	0	0.00
BTC032		On 28/05/2015	Spot Bond	0.00000	98.63932		98.62188			0.00	0	0.00
BTC033		On 30/03/2015	Spot Bond	0.00000	99.66970		99.65231			0.00	0	0.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	29.41151	100.00000	29.33868			0.00	0	0.00
BWZJ17		On 17/03/2017	Spot Bond	0.00000	99.87413		99.85335			0.00	0	0.00
BWZJ18		On 19/11/2018	Spot Bond	0.00000	100.43794		100.41636			0.00	0	0.00
CBL08		On 02/11/2016	Spot Bond	9.31500	112.13128	9.11000	112.42559			0.00	0	0.00
CBL09		On 29/01/2017	Spot Bond	0.00000	106.01162		105.99155			0.00	0	0.00
CBL11		On 06/05/2016	Spot Bond	9.32500	104.88703	9.12000	105.08371			0.00	0	0.00
CBL12		On 06/09/2018	Spot Bond	12.30000	97.43706	12.09500	97.96544			0.00	0	0.00
CBL13		On 01/02/2019	Spot Bond	0.00000	98.01881		97.98032			0.00	0	0.00
CBL14		On 01/02/2019	Spot Bond	12.60000	98.02755	12.39500	98.60132			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL15	On 18/05/2015	Spot Bond	0.00000		100.48684			100.46547			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.36500		103.06669		9.00000	103.75359			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		97.04603			97.00517			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.60000		95.34393		12.39500	95.97572			0.00	0	270,000,000.00
CBL19	On 02/11/2015	Spot Bond	0.00000		101.24055			101.22090			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		91.70797			91.65042			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.47692			100.45566			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	11.90000		90.08281		11.69500	90.76779			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.81000		118.06750		9.60000	119.33871			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.09000		111.84106		9.88000	113.14282			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.97000		114.15149		8.76000	115.63609			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.05828			100.02905			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.51500		105.95855		11.31000	106.12450			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		102.10563			100.29654			0.00	0	1,800,000,000.00
CGR14	On 13/02/2018	Spot Bond	0.00000		102.64342			102.61867			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.28410		10.00000	107.25600			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		101.77918			101.75266			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		102.06282			102.03689			0.00	160,000,000	80,000,000.00
CGR17	On 24/10/2017	Spot Bond	0.00000		101.18871			101.16207			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		102.11462			102.07069			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.21731			100.19309			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		101.71350			101.68927			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		101.77995			101.75477			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		101.85635			101.83006			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		100.70415			100.66735			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.69703			100.66061			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.73462			100.69621			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		99.80724			99.78526			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.46163			100.44292			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.89771		10.11000	101.86995			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		101.36494			101.34415			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		121.08944		2.76000	121.08729			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		107.20244			107.20244			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		120.93612		3.14000	120.93279			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.24194		8.25000	100.21993			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.93000		121.74077		2.95000	121.59541			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		120.53947		2.40000	120.53852			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		99.72647			99.69560			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.36500		103.60769		8.28000	103.71000			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		101.07984			101.05891			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		101.10038			101.07883			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.41500		103.69683		8.33000	103.79963			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN222	On 20/10/2016	Spot Bond	8.41500	103.69683		8.33000	103.79963			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.46500	102.51388		8.38000	102.62679			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	99.80238			99.77987			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	99.78154			99.75673			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.28400		10.00000	107.25600			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.28400		10.00000	107.25600			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.48622			100.46549			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	100.33337			100.31135			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	100.37937		9.35000	100.35403			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	100.37937		9.35000	100.35403			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000	99.91187			99.89380			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	101.50065			101.48173			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	101.50845			101.49005			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	101.50886			101.49049			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	101.50065			101.48173			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	101.50065			101.48173			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	101.53933			101.52014			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	102.41860			102.39894			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	102.06148			102.04101			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	102.51283			102.49338			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	102.51283			102.49338			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	102.51283			102.49338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN261		On 26/03/2017	Spot Bond	0.00000	101.97736			101.95654			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.03000	106.47808		8.82500	107.14581			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	101.58844			101.56883			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	99.77461			99.74902			0.00	500,000,000	250,000,000.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.13856			100.11749			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.13996			100.11904			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.18648			100.16627			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.34002			100.31911			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.35059			100.32580			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.35237			100.33259			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.57918			100.55881			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.95686			100.93895			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	99.87853			101.72301			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	101.56587			101.54648			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	99.81008			99.78926			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.98643			100.96557			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.64005			100.61916			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	102.00561			101.98133			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	101.80119			101.77644			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	103.95532			103.93584			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.28400		10.00000	107.25600			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	101.58899			101.56416			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	101.78155			101.75708			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN295	On 30/06/2017	Spot Bond	0.00000	101.65404			101.62914			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000	99.78857			99.76453			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000	101.61355			101.58871			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000	101.75714			101.73263			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond	0.00000	101.74778			101.72323			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond	0.00000	132.82710			132.82710			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond	0.00000	101.00963			100.98896			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond	0.00000	133.48789			133.48789			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000	132.20578			132.20578			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	133.04467			133.04467			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	129.23404			129.23404			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	129.57084			129.57084			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.54442			100.52193			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.55500	97.80490		10.35500	98.78352			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.07500	94.47690		10.87500	95.46458			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	101.67068			101.64725			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	99.77276			99.74781			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.53220			100.51024			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.96499			100.94379			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.88905			100.86587			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	103.16732		8.80500	103.14277			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	99.80026			99.77835			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.95108			100.93213			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	125.91469			125.91469			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN326	On 20/06/2018	Spot Bond		0.00000	99.78750			99.76416			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond		0.00000	99.77326			99.74835			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond		0.00000	99.79760			99.77454			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond		0.00000	99.71555			99.68346			0.00	360,000,000	180,000,000.00
CLN331	On 20/06/2017	Spot Bond		0.00000	77.78549			77.72755			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond		0.00000	99.77824			99.75305			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond		0.00000	101.67068			101.64725			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond		0.00000	114.49615			114.49615			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond		0.00000	114.56950			114.56950			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond		0.00000	100.94144			100.91984			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond		0.00000	99.73719			99.70830			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	101.68032			101.65675			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	99.71736			99.68546			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	99.76835			99.74208			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	99.82424			99.80413			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	99.78013			99.75598			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.93243			100.91105			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.63477			100.61323			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	101.63212			101.60925			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.89531			100.87440			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.19471			100.17338			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	104.34117			104.32341			0.00	0	3,320,800,000.00
CLN358	On 30/04/2018	Spot Bond		0.00000	102.91789			102.89617			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN359	On 24/07/2017	Spot Bond		0.00000	102.99991			102.97842			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	99.81795			99.79799			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond		10.55000	99.74471		10.55000	99.71639			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		9.73500	104.56580		9.53500	105.76921			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	99.81313			99.79180			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	103.25839			103.23264			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		11.87500	105.70683		11.67500	106.81668			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.89667			100.87044			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		11.90500	105.38928		11.70500	106.43901			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.02000	106.81117		10.02000	106.78232			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.89667			100.87044			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	101.01703			100.99471			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	102.05530			102.03096			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	99.81614			99.79514			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	99.81201			99.79055			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	99.81214			99.79069			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond		0.00000	101.74199			101.71753			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond		9.25000	102.62096		9.04500	103.54876			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond		0.00000	104.83097			104.80408			0.00	140,000,000	70,000,000.00
CLN378	On 20/06/2019	Spot Bond		0.00000	99.77939			99.75516			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond		10.57000	99.63020		10.57000	99.60186			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond		11.00000	99.73413		11.00000	99.70463			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond		0.00000	100.99887			100.97896			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	99.77571			99.75107			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN383		On 22/07/2017	Spot Bond	0.00000	101.01112			100.99051			0.00	0	0.00
CLN384		On 20/09/2024	Spot Bond	11.66500	101.80420		11.46500	102.93016			0.00	0	0.00
CLN385		On 20/09/2024	Spot Bond	0.00000	99.75411			99.72709			0.00	0	0.00
CLN386		On 20/03/2021	Spot Bond	0.00000	99.81190			99.79044			0.00	0	0.00
CLN387		On 26/01/2021	Spot Bond	0.00000	101.10399			101.07924			0.00	0	0.00
CLN388		On 20/09/2019	Spot Bond	0.00000	99.79873			99.77581			0.00	0	0.00
CLN389		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN390		On 01/10/2016	Spot Bond	0.00000	101.44221			101.42133			0.00	0	0.00
CLN391		On 20/12/2015	Spot Bond	0.00000	99.82788			99.80817			0.00	0	0.00
CLN392		On 20/03/2017	Spot Bond	0.00000	99.81008			99.78926			0.00	0	0.00
CLN393		On 20/12/2019	Spot Bond	0.00000	91.27430			91.27430			0.00	0	0.00
CLN394		On 20/09/2022	Spot Bond	0.00000	99.79904			99.77698			0.00	0	0.00
CLN395		On 02/03/2018	Spot Bond	0.00000	100.10322		100.00000	8.67750			0.00	0	25,000,000,000.00
CLN42		On 18/04/2028	Spot Bond	7.01000	41.15474		7.01000	41.14711			0.00	0	0.00
CLN55		On 18/04/2028	Spot Bond	0.00000	170.34781			173.81238			0.00	0	0.00
CLN61		On 02/03/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81		On 18/04/2028	Spot Bond	8.34500	145.95681		8.13500	147.35383			0.00	0	0.00
CLN88		On 28/04/2028	Spot Bond	7.96000	161.08233		7.75000	165.37833			0.00	0	0.00
CLN89		On 02/03/2028	Spot Bond	7.96000	161.40275		7.75000	165.66419			0.00	0	0.00
CLNF01		On 20/10/2015	Spot Bond	0.00000	95.73052			95.71138			0.00	0	0.00
CLNF02		On 20/10/2015	Spot Bond	0.00000	95.69402			95.67471			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	101.34930			101.32658			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	101.34930			101.32658			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF05	On 20/09/2016	Spot Bond		0.00000	99.79993			99.77714			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	99.81355			99.79226			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	99.81092			99.78934			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	101.33808			101.31546			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	99.79658			99.77425			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.96499			100.94379			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	99.81476			99.79444			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	99.81699			99.79607			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	99.81820			99.79742			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	99.81694			99.79602			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.31713			100.29295			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	101.32537			101.30178			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.54500	108.16966		8.46000	108.20737			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.51500	103.69739		8.31000	104.25083			0.00	0	820,000,000.00
COJ05	On 05/06/2023	Spot Bond		9.89000	116.01998		9.68500	117.23223			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		7.46500	105.10031		7.43500	105.10118			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.46000	110.98926		9.25500	111.92823			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond		9.51500	106.57368		9.31500	107.80194			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.88500	99.72827		9.68500	100.77354			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond		10.69000	101.03300		10.48000	102.44406			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.69000	93.85737		10.48000	95.22328			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.25947			100.23797			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.96355			100.94446			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond		100.00000	9.42085		100.00000	9.39751			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL021	On 25/08/2017	Spot Bond	0.00000		100.29094			100.27041			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		101.64268			101.62190			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		102.62788			102.60841			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.24722			100.22800			0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000		100.35233			100.33471			0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		100.38904			100.36959			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		8.87359		100.00000	8.85161			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		11.85711		100.00000	11.82775			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.22500		100.86283		11.02000	101.91371			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		13.01841		100.00000	12.98688			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		5.51091		100.00000	5.49756			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		13.68911		100.00000	13.65595			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.84686			100.82826			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.89000		100.74537		7.68500	101.18419			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.35639			100.33897			0.00	0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.27205			100.25287			0.00	0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.15191			100.13265			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		59.55235		100.00000	59.40322			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.03812			100.01908			0.00	30,000,000,000	10,000,000,000.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		101.37988			101.35779			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		100.69204			100.67227			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.72830			100.70790			0.00	300,000,000	150,000,000.00
DOL003	On 20/09/2018	Spot Bond	0.00000		99.73767			99.70884			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL004	On 24/01/2019	Spot Bond	0.00000	101.62437			101.58850			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	99.77202			99.74699			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	101.98836			101.95816			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.45000	104.81535		8.24500	105.79798			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.21500	112.75552		7.13000	112.84182			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.30000	105.38400		8.09500	106.20141			366,030,000,000.00	44,100,000	1,770,400,000.00
DV23	On 27/02/2023	Spot Bond	9.08500	105.43384		8.88500	106.57029			276,914,434,000.00	30,480,400	4,131,672,300.00
DV24	On 18/02/2024	Spot Bond	9.14500	103.83176		8.94500	105.04618			0.00	0	500,000,000.00
DV29	On 18/02/2029	Spot Bond	9.32500	106.55280		9.12000	108.19424			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	101.42603			101.40771			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	101.33985			101.32156			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	99.90602			99.88739			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.35487			100.33753			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	99.98146			99.96299			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	99.98119			99.96244			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.49514			100.47652			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	99.69029			99.67178			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.87898			100.85785			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.81000	126.06151		7.60500	127.06442			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	94.99301			94.94048			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	2.26000	100.19153		2.30000	99.50590			63,732,000,000,000.00	28,200,000,000	28,200,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL15	On 29/06/2015	Spot Bond	1.20000	134.84545	1.20000	134.84886				66,120,000,000,000.00	55,100,000,000	55,400,000,000.00
EL28	On 02/05/2028	Spot Bond	2.19000	122.57116	2.20000	122.43519				26,937,000,000,000.00	12,300,000,000	20,440,000,000.00
EL29	On 19/11/2029	Spot Bond	2.17000	110.31123	2.15000	110.59025				29,078,000,000,000.00	13,400,000,000	13,400,000,000.00
EL30	On 29/07/2030	Spot Bond	2.15000	110.43791	2.16000	110.29538				0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.21000	102.57344	2.21000	102.57320				0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.24000	100.53001	2.28000	99.86621				38,080,000,000,000.00	17,000,000,000	17,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.35000	106.23261	9.14500	107.09010				0.00	0	4,600,000.00
EMM02	On 11/03/2021	Spot Bond	9.20000	106.89065	8.99500	107.83969				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.74000	105.35022	9.53000	106.60229				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.96000	99.33046	9.75500	100.18957				0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.10000	106.79390	9.89500	107.72817				0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.44878		100.42847				0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	96.53062		96.51457				0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	99.98115		99.96227				0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.70910		100.68800				0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.68225		100.66198				0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.64668		100.62749				0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	102.18477		102.16526				0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000	100.28712		100.26918				0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	100.31329		100.29371				0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.32247		100.30249				0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	81.67907	100.00000	99.63100				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.03500	102.97324	11.00500	102.95238				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS04	On 22/09/2015	Spot Bond	0.00000		103.25846			103.23242			0.00	0	36,780,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000		99.96714			99.94076			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000		100.18854			100.16177			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.68000		100.94970		9.47500	101.45187			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000		101.45692			101.43502			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000		97.15739			97.13196			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000		100.48416			100.46245			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.51377			100.49071			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.28400		10.00000	107.25600			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.43102			100.41272			0.00	0	28,500,000.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.44861			100.42951			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.42749			100.40937			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.44216			100.42335			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.44277			100.42295			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.43683			100.41728			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.80000		100.64979		6.80000	100.63163		521,560,000,000,000.00	76,700,000,000	40,300,000,000.00	
ES18	On 20/04/2018	Spot Bond	7.67000		107.89255		7.46500	108.44568		212,963,686,000.00	27,765,800	15,290,887,800.00	
ES23	On 25/01/2023	Spot Bond	8.37000		110.48880		8.17000	111.67698		272,871,160,128,000.00	32,601,094,400	76,182,478,800.00	
ES26	On 02/04/2026	Spot Bond	8.71500		97.37977		8.50500	98.78320		308,303,133,306,000.00	35,376,148,400	77,047,248,300.00	
ES33	On 15/09/2033	Spot Bond	9.40000		83.39741		9.19500	84.95457		336,177,341,800,000.00	35,763,547,000	78,587,364,000.00	
ES42	On 25/04/2042	Spot Bond	9.41500		94.26380		9.21000	96.11891		0.00	0	53,000,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000		100.43267			100.41136			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EXX02	On 19/05/2019	Spot Bond	0.00000		100.44606			100.42408			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.32146			100.30024			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		101.07599			101.05542			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		101.53583			101.51483			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.34706			100.32575			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	103.47671			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		102.98380			102.96443			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.31581			100.29645			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.17354			100.15408			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.28137		100.00000	11.25312			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		10.97983		100.00000	10.95234			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		99.90301			99.88320			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		98.63625			98.61279			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		99.89086			99.86863			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		99.88276			99.85894			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.20000		99.65146		8.99500	100.26381			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.01696			99.99995			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.01689			99.99988			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.98508			100.96305			0.00	0	380,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000		102.97734			102.96176			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.20406			100.18117			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.20744			100.18417			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.95000		102.91769		9.74500	103.83308			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB15	On 06/03/2025	Spot Bond	0.00000		100.12560		100.00000	9.70876			0.00	14,400,000,000	00,150,000,000.00
FRBC21	On 21/12/2018	Spot Bond	9.98000		108.83528		9.77500	109.46719			0.00	0	5,540,000,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		101.97673			101.95192			0.00	0	294,260,000.00
FRBI22	On 31/01/2022	Spot Bond	2.23000		131.80152		2.25000	131.63640			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.25000		275.07263		2.25000	275.07169			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.42500		110.78441		2.42500	110.78345			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000		161.82471		2.48000	161.64671			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.27000		217.78557		2.27000	217.78472			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.28500		102.91688		7.25500	102.91185			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.70100		64.79689		7.70300	64.77552			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.43200		41.07451		9.43200	41.06324			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.67000		39.73748		9.67000	39.72640			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000		103.91962		100.00000	103.64758			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000		100.21761			100.19174			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		102.08324			102.05719			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		101.80261			101.78018			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		101.97963			101.95492			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		101.96276			101.93759			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		101.87010			101.84614			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		99.75729			99.73065			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	101.93044			101.90569			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	102.05325			102.02688			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	102.53338			102.50067			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	102.45805			102.42634			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	20.06848		100.09221	20.01875			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.75155			101.72914			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	110.72207			110.63269			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC147	On 20/09/2015	Spot Bond	0.00000	102.32043			102.29133			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	103.71821			103.69772			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	101.93636			101.91221			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond	0.00000	98.00000			98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond	0.00000	101.95798			101.93355			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	101.78744			101.76521			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	101.83345			101.80998			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	102.40424			102.37325			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	101.80113			101.77807			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	63.35148		13.22500	63.32859			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	101.69765			101.67596			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	101.69980			101.67809			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	102.49339			102.46203			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	101.77741			101.75468			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.65500	99.39787		3.65500	99.39370			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	101.85501			101.83125			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	101.85501			101.83125			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.35585			100.33666			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	101.67068			101.64725			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	99.88210			99.85869			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	101.74724			101.72489			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.70627			101.68447			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.85281			100.82792			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	101.99939			101.97374			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC180	On 10/02/2016	Spot Bond		0.00000	100.61054			100.59062			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.84402			100.81941			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	101.08889			101.06489			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	102.29661			102.26703			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	101.81622			101.79296			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	102.30757			102.27862			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	101.68687			101.66531			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	101.83345			101.80998			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	101.83345			101.80998			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	99.90788			99.88901			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	101.43282			101.41210			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	101.51074			101.48886			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	101.52844			101.50960			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.28400		10.00000	107.25600			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	101.25025			101.23064			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	101.93690			101.91206			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	101.23535			101.21566			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	101.51061			101.49177			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	101.17248			101.15284			0.00	0	900,000,000.00
FRC199	On 10/04/2016	Spot Bond		0.00000	101.17564			101.15594			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	101.14527			101.12333			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	101.04133			101.02145			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	101.14527			101.12333			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC203	On 17/04/2016	Spot Bond		0.00000	101.03717			101.01737			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.75812			100.73553			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.80558		8.75000	100.78107			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	105.79548			105.77156			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	11.06706		100.00000	11.03965			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	10.10368		100.00000	10.07866			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	96.70755			96.65781			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.76169		100.00000	1.75732			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.37180			100.35047			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	22.52687		100.00000	22.47109			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.67012			100.64821			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	8.75193		100.00000	8.73073			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	16.86475		100.00000	16.82252			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	100.67009			100.64818			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	16.83503		100.00000	16.79288			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	100.66847			100.64661			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	100.63518			100.61444			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	100.78500			100.76296			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond		0.00000	100.73754			100.71687			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond		3.04000	125.31752		3.06000	125.15884			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond		0.00000	100.60025			100.57991			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond		0.00000	100.59241			100.57234			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond		0.00000	100.59241			100.57234			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond		0.00000	100.42624			100.40412			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC226	On 18/06/2015	Spot Bond		0.00000	101.55120			101.53231			0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond		100.00000	32.84757		100.00000	32.76800			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond		0.00000	101.94280			101.91857			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	101.93204			101.90795			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.02104			99.99958			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.96375			100.94119			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.57000	121.27152		3.59000	121.11690			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	101.96657			101.94203			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	101.98599			101.96121			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.62000	120.89758		3.64000	120.74333			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.60000	121.04700		3.62000	120.89260			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		3.36000	125.84496		3.36000	125.84069			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		3.43000	134.96428		3.43000	134.95954			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	101.07974			101.05439			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	101.71617			101.69486			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	101.95366			101.92929			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	102.27303			102.24453			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	102.19104			102.16361			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	101.88302			101.85890			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	101.88087			101.85677			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	102.15164			102.13268			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	99.91123			99.89303			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	12.52406		100.00000	12.49305			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	33.57250		100.00000	33.49117			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD04U	On 04/07/2015	Spot Bond	100.00000		93.92602		100.00000	93.60763			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		23.64414		100.00000	23.58559			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		6.72030		100.00000	6.70366			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		12.33492		100.00000	12.30437			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.50000		151.59837		5.50000	151.58434			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		101.35864			101.34165			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		101.87390			101.84685			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		102.06918			102.05061			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		101.33212			101.31403			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.89410			100.87313			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		99.78860			99.76157			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		98.32591			98.29870			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond	100.00000		8.16277		100.00000	0.01666			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.06800		104.21287		2.06800	104.21301			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.36000		136.55146		2.40000	135.56895			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.98930			100.96959			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.34687		10.38000	101.31802			0.00	0	1,090,000,000.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.34687		10.38000	101.31802			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		108.68000			108.68000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.99803			100.97185			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.50000		110.10372		2.54000	109.32978			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.58000		208.49764		2.58000	208.49508			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.47000		110.68751		2.51000	109.90875			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS111	On 03/04/2015	Spot Bond	0.00000		101.13796			101.12103			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.61000		207.62479		2.61000	207.62207			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		101.07335			101.04793			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.51000		109.95209		2.51000	109.95090			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.56000		108.94716		2.60000	108.18279			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		101.30266			101.28474			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		49.36000			49.35200			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.61043			100.59234			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.66500		106.95811		2.70500	106.21017			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.73000		204.17796		2.73000	204.17460			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.78000		202.76257		2.78000	202.75896			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.44000		96.86002		2.44000	96.85915			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.81000		201.91912		2.81000	201.91537			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	2.94000		101.95249		2.98000	101.24582			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000		100.51973			100.50116			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.37000		272.73803		2.37000	272.73620			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.26000		274.87717		2.26000	274.87615			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.98000		261.23256		2.98000	261.22648			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.70000		127.99396		2.72000	127.83261			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.92792			100.90673			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.23000		127.77147		2.25000	127.61139			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		101.15623			101.13404			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		101.37807			101.35673			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.76593			100.74444			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS64	On 26/01/2042	Spot Bond	2.34000		110.35680		2.38000	109.46105			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		21.15260		104.97509	21.09909			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		27.63756		101.07593	27.56846			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		21.43778		100.44759	21.38448			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		29.23515		100.76967	29.16225			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.10000		118.15815		2.10000	118.15823			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.37000		111.32672		2.37000	111.32594			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.75246			98.75137			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.40000		111.03054		2.40000	111.02967			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.28695			100.26316			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.46000		343.36041		2.46000	343.35727			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.64128			100.62031			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.26195			100.24032			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	5.99500		99.95075		5.96500	99.93467			0.00	0	13,600,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.48500		100.63635		7.40000	100.73614			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.99500		101.03661		7.79000	101.47790			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.17000		110.51055		7.96500	111.06098		81,700,000,000,000.00	10,000,000,000	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.67000		104.10956		8.46500	104.87081		153,459,000,000.00	17,700,000	1,050,000,000.00	
FRX20	On 01/10/2020	Spot Bond	8.95000		102.99938		8.74500	103.85781		279,240,000,000,000.00	31,200,000,000	34,200,000,000.00	
FRX23	On 28/02/2023	Spot Bond	9.53500		90.41660		9.33500	91.43053			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX24	On 10/12/2024	Spot Bond	9.82000	108.40663		9.68000	109.28331			203,238,648,000,000.00	20,696,400,000	00,176,260,000.00
FRX26	On 01/10/2026	Spot Bond	10.04000	100.54509		9.83000	101.91364			0.00	0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond	8.00000	115.19326		8.00000	100.02724			242,400,000,000,000.00	30,300,000,000	37,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.48500	92.90780		10.28000	94.38163			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.98500	84.41722		9.78000	86.04359			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	101.53267			101.51372			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	101.55427			101.53504			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	101.60822			101.58830			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	101.69459			101.67356			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.75936			101.73749			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	102.03997			102.01448			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.35862			100.34007			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.37392			100.35455			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.21850			100.19844			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.38776			100.36766			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.40312			100.38221			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.41592			100.39433			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.47215			100.44759			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000	53.69806		100.00000	53.56360			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000	9.00904		100.00000	8.98648			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.51147		100.00000	1.50768			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.25358		100.00000	0.25295			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS3C1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		101.36508			101.34442			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		101.32395			101.30477			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.11500		104.60819		8.86000	105.06167			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond	0.00000		100.60362			100.58586			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		8.93034		100.00000	8.90870			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		15.49679		100.00000	15.45926			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		10.99774		100.00000	10.97109			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.87536			100.85631			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.90964			100.88980			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.95215			100.93134			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		101.01114			100.98896			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		101.09647			101.07762			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		101.15353			101.13311			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.75782			100.73996			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		99.99984			99.98054			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.35556			100.33371			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		101.60310			101.58256			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001		100.00000	0.00001			0.00	0	268,000,000.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		101.35269			101.33405			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		103.16729			103.14855			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		95.18377			95.14588			0.00	0	1,302,500,000.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		9.32642		100.00000	9.30306			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		101.20858			101.18959			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		99.96128			99.94175			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.77410			100.75355			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.78310			100.76231			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond	0.00000		100.83612			100.81870			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond	0.00000		100.60362			100.58586			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		101.09667			101.07566			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.29842		100.26188		7.21493	100.35318			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		101.14515			101.12318			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.29891		104.41639		8.21563	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		101.20746			101.18426			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.74931		104.41639		8.66612	104.41639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		101.28358			101.25886			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		101.12033			101.09889			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		101.29564			101.27260			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		101.34034			101.31648			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.67076			100.64903			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.28400		10.00000	107.25600			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.99500		102.15027		8.79000	102.48816			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.46705			100.44275			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.43898			100.41618			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.03000		108.44384		7.82500	109.34943			203,962,000,000.00	25,400,000	1,383,600,000.00
HWAY23	On 07/12/2023	Spot Bond	2.09000		278.22287		2.09000	278.22313			0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.09000		284.28232		2.09000	284.28257			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.35000		100.09105		9.14500	101.89941			57,035,000,000.00	6,100,000	3,776,100,000.00
HWAY35	On 31/07/2035	Spot Bond	9.35000		100.07517		9.14500	101.91675			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		96.05263		100.00000	95.80052			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		25.00813		100.00000	24.94620			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		62.96136		100.00000	62.80545			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		30.08814		100.00000	30.01363			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		21.99473		100.00000	21.93965			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		97.59548		100.00000	97.33932			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	107.28400		10.00000	107.25600			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.76000	117.54487		1.76000	117.54601			72,336,638,528,000.00	41,100,362,800	86,373,666,200.00
I2038	On 31/01/2038	Spot Bond	1.74000	126.10118		1.78000	125.19430			88,404,734,016,000.00	50,807,318,400	13,485,526,000.00
I2046	On 31/03/2046	Spot Bond	1.85500	125.82967		1.86000	125.69175			84,953,576,165,500.00	45,797,076,100	89,712,188,900.00
I2050	On 31/12/2050	Spot Bond	1.88000	133.72508		1.88000	133.72593			99,540,593,120,000.00	52,947,124,000	53,664,686,500.00
IBC01	On 16/03/2015	Spot Bond	0.00000	99.15000			99.05000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.17500	99.98034		7.14500	99.96087			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	99.98265			99.96512			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	101.87095			101.85225			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.96500	101.36985		7.88000	101.43016			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.86500	105.49207		7.66000	106.03089			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.78500	101.12136		7.70000	101.21478			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.74861			100.72820			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	2.20000	128.54493		2.20000	128.54463			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.30000	131.22637		2.32000	131.06181			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000	101.39930			101.38096			0.00	600,000,000	300,000,000.00
IBL38	On 02/04/2017	Spot Bond	0.00000	101.80206			101.78233			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.98500	105.92498		7.78000	106.45886			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.03635			100.01867			0.00	800,000,000	400,000,000.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.77985			100.76204			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.55370			100.53442			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.28400		10.00000	107.25600			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.53000	100.05529		8.32500	100.67980			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.97000	94.44074		8.76500	95.18156			73,554,000,000.00	8,200,000	2,432,800,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL48	On 19/03/2016	Spot Bond		0.00000	99.70694			99.68782			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.06500	101.27103		7.86000	101.79123			329,052,000,000,000.00	40,800,000,000	40,400,000,000.00
IBL50	On 02/08/2020	Spot Bond		9.02000	101.24989		8.81500	102.09345			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.62651			100.60713			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.74520			100.72551			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.90000	99.92789		7.90000	99.90650			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.31000	100.27900		8.10500	100.85260			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.82032			100.79858			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.50625			100.48715			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.63500	102.16147		7.43000	102.50680			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.27000	103.65606		8.06500	104.32675			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.36500	105.92087		9.16500	107.13935			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	101.39846			101.37881			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.86059			100.84148			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.81301			100.79360			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.82979			100.80996			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.84641			100.82617			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00782		100.00000	0.00781			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	101.00893			100.99014			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.97210			100.95232			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.60000	102.05300		8.39500	102.92685			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	100.30514			100.28501			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.31515			100.29435			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.69000	101.92743		9.48000	103.20745			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.95530		5.00000	101.94142			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.95530		5.00000	101.94142			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.53347		5.00000	100.51976			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.95907		5.00000	101.94525			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	99.96718		4.00000	99.95624			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	101.59019		4.00000	101.57914			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	46.69995		100.00000	46.58431			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	46.51601		100.00000	46.40082			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	46.51601		100.00000	46.40082			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	108.79649		9.20000	108.76961			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.52303			100.49955			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.24047		100.00000	7.22293			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000	101.01582			100.99895			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.71500	99.90459		8.63000	99.88192			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.55615			100.52868			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	14.21851		100.00000	14.18290			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	93.92602		100.00000	93.60763			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	15.00600		100.00000	14.96884			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	16.19377		100.00000	16.15322			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.32021		100.00000	1.31768			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	9.90952		100.00000	9.88498			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	8.97166		100.00000	8.94920			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN285U	On 12/03/2015	Spot Bond	100.00000		99.72678	100.00000	99.45504				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.89897	100.00000	10.87197				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		31.96567	100.00000	31.88651				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		75.25773	100.00000	75.10288				0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		70.19231	100.00000	70.05758				0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		69.39163	100.00000	69.25996				0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		84.10138	100.00000	83.90805				0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.30000		99.98274	6.30000	99.91377				0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.40000		99.44203	6.40000	99.42470				0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.40000		99.32081	6.40000	99.30352				0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.40000		99.19988	6.40000	99.18263				0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.50000		98.94280	6.50000	98.92537				0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.50000		98.82092	6.50000	98.80353				0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.50000		98.57805	6.50000	98.56074				0.00	0	0.00
INA523	On 03/06/2015	Spot Bond	6.50000		98.43980	6.50000	98.42254				0.00	0	0.00
INA524	On 09/06/2015	Spot Bond	100.00000		80.21978	100.00000	100.00000				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		101.80887		101.78326				0.00	0	240,342,600.00
ING115	On 31/03/2016	Spot Bond	10.80821		102.98957	10.80267	102.96251				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.80821		102.21033	10.80267	102.18348				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		101.89004		101.86634				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		101.85374		101.83051				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		102.83353	6.50000	102.81546				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		101.90889		101.88442				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING196	On 30/06/2027	Spot Bond		0.00000	93.40197			93.40197			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond		0.00000	99.89782			99.87755			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond		0.00000	101.12178			101.10304			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.28400		10.00000	107.25600			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond		0.00000	101.83197			101.80859			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond		0.00000	101.95263			101.93586			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond		0.00000	101.06540			101.04760			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond		0.00000	103.28932			103.27041			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond		0.00000	98.65772			98.64249			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond		0.00000	101.00767			100.99002			0.00	0	0.00
ING297	On 10/09/2015	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond		0.00000	105.92973			105.91041			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond		0.00000	100.76937			100.74118			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond		100.00000	91.47870		100.00000	91.25000			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond		0.00000	101.22298			101.20379			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.28400		10.00000	107.25600			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond		0.00000	101.21022			101.18953			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	101.22572			101.20476			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.47500	104.19951		8.39000	104.33666			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	101.41446			101.39400			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	101.44789			101.42693			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	101.47020			101.44890			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	101.13838			101.11823			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	101.19532			101.17412			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPFC05	On 15/04/2015	Spot Bond	0.00000	100.98021			100.96238			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.35000	102.94014		9.14500	103.86885			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	102.08229			102.06254			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.55500	107.17316		8.35000	107.61883			136,880,000,000.00	16,000,000	1,519,600,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	101.36833			101.34780			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	101.26231			101.24110			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	99.65143			100.67279			0.00	10,200,000,000	3,400,000,000.00
IV013	On 22/06/2015	Spot Bond	0.00000	101.92284			101.89872			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.35500	102.84765		8.32500	102.83324			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	101.26098			101.24127			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000	100.03715			100.08960			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.58000	125.68030		3.60000	125.62949			0.00	0	720,000,000.00
IV019	On 31/03/2028	Spot Bond	3.65000	148.07994		3.66000	147.96921			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000	101.61792			101.59444			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	101.38118			101.35786			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	101.25644			101.23299			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	99.97778			99.95567			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	101.70304			101.67966			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.76000	106.09938		3.76000	106.09462			3,609,600,000,000.00	960,000,000	320,000,000.00
IV030A	On 31/01/2025	Spot Bond	3.76000	105.09325		3.76000	105.08854			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	99.99969			99.97650			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.57643			100.55177			0.00	0	521,000,000.00
IV08	On 30/04/2018	Spot Bond	10.15000	114.36914		9.94500	114.91234			0.00	0	12,110,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV09	On 30/04/2018	Spot Bond	0.00000		101.16487			101.13852			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.75000		140.95873		3.76000	140.80237			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond	100.00000		86.49289		100.00000	86.28842			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000		85.08159		100.00000	84.88372			0.00	0	0.00
IVA511	On 12/03/2015	Spot Bond	6.30000		99.89655		6.30000	99.87932			0.00	0	0.00
IVA512	On 19/03/2015	Spot Bond	6.30000		99.77612		6.30000	99.75894			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond	6.40000		99.40737		6.40000	99.39004			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond	6.40000		99.28623		6.40000	99.26895			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond	6.40000		99.16538		6.40000	99.14814			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond	6.50000		98.90795		6.50000	98.89053			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond	6.50000		98.66465		6.50000	98.64732			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond	6.50000		98.54345		6.50000	98.52616			0.00	0	0.00
IVA523	On 04/06/2015	Spot Bond	6.50000		98.42254		6.50000	98.40530			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		101.23157			101.21290			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.28400		10.00000	107.25600			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.09949			101.08063			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		101.30638			101.28683			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.37248			100.35320			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.35939			100.33725			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.18579			100.16507			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		101.23119			101.21050			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		101.23908			101.21825			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		101.25486			101.23376			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC020	On 12/07/2016	Spot Bond		0.00000	101.18384			101.16397			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	101.08974			101.06886			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.86872			100.84793			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	99.84184			99.82152			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.47330			100.45310			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.25069			100.23164			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.24824			100.22937			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	101.41452			101.39328			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	101.15242			101.13410			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.90242			100.88235			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.77976			100.76116			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	99.85372			99.83489			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	101.51506			101.49402			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	101.55378			101.53219			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	101.55377			101.53218			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.87000	102.85394		8.66500	103.56700			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	13.14757		100.00000	13.11816			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	11.26310		100.00000	11.23521			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	101.00677			100.98757			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		9.02000	102.74210		8.81500	103.71105			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.88522			100.86403			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.47394			100.45375			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	99.90982			99.89135			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC044	On 16/10/2015	Spot Bond	0.00000	103.01600			102.99534			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.86650			100.84726			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	101.98209			101.96423			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.15500	102.95807		7.12500	102.95648			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.74033			100.71828			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.35569			100.33384			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	100.17212			100.15030			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000	100.79904			100.77722			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000	100.59556			100.57538			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000	100.62823			100.60616			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000	100.16051			100.14018			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000	101.03136			101.00592			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.87803			100.85647			0.00	0	375,700,000.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.97511			100.95357			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	53.56360		100.00000	53.42947			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	101.59081			101.56976			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000	98.11828		100.00000	97.85523			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	99.95996			99.93976			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	99.95837			99.93740			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.10956			100.08754			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	56.53808		100.00000	56.39808			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.20184			100.18230			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.95933			100.93373			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.34000	144.69815		8.13000	146.75169			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK02		On 26/03/2015	Spot Bond	0.00000	101.51148			101.49280			0.00	0	0.00
LBK03		On 01/10/2016	Spot Bond	0.00000	101.56252			101.54287			0.00	0	0.00
LBK05		On 28/02/2019	Spot Bond	0.00000	99.78956			99.76732			0.00	0	0.00
LBK06		On 06/03/2017	Spot Bond	0.00000	100.16275			100.22000			0.00	4,000,000,000	2,000,000,000.00
LBK07		On 16/09/2017	Spot Bond	0.00000	99.79209			99.77254			0.00	0	0.00
LBK08		On 30/10/2019	Spot Bond	0.00000	101.56771			101.54857			0.00	0	0.00
LBK11		On 28/11/2019	Spot Bond	9.97000	101.41675		9.76500	102.14445			0.00	0	0.00
LBK12U		On 25/02/2020	Spot Bond	9.71000	100.36737		9.71000	100.34109			0.00	0	0.00
LEW01		On 31/10/2016	Spot Bond	0.00000	100.78830			100.76743			0.00	0	0.00
LGL02		On 13/08/2017	Spot Bond	8.64500	98.44587		8.44000	98.85938			484,984,500,000.00	56,100,000	3,538,300,000.00
LGL03		On 03/04/2018	Spot Bond	8.71500	100.49173		8.51000	101.00196			0.00	0	0.00
LGL04		On 14/08/2020	Spot Bond	9.64000	98.64777		9.43500	99.46792			58,804,000,000.00	6,100,000	712,100,000.00
LGL05		On 12/12/2021	Spot Bond	0.00000	99.97760			99.95551			0.00	0	0.00
LHL01		On 13/12/2015	Spot Bond	0.00000	99.94203			99.91314			0.00	0	0.00
LHL02		On 13/12/2015	Spot Bond	9.67500	103.28770		9.64500	103.28264			0.00	0	1,040,000,000.00
LHL03		On 13/12/2016	Spot Bond	0.00000	99.93653			99.90497			0.00	0	0.00
LOM01		On 25/11/2019	Spot Bond	0.00000	100.41671			100.38716			0.00	0	0.00
LRFA1		On 17/11/2025	Spot Bond	0.00000	100.40822			100.38704			0.00	0	0.00
LRFB1		On 17/11/2025	Spot Bond	0.00000	100.41960			100.39882			0.00	0	0.00
LRFC1		On 17/11/2025	Spot Bond	0.00000	100.44983			100.42745			0.00	0	0.00
MAQ060		On 09/04/2015	Spot Bond	0.00000	101.08056			101.06338			0.00	0	0.00
MAQ062		On 13/11/2015	Spot Bond	0.00000	100.48982			100.47219			0.00	0	0.00
MAQ064		On 09/03/2015	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
MAQ065	On 14/12/2015	Spot Bond	0.00000	99.90398			99.88493			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000	99.23373			99.21631			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000	98.93985			98.92247			0.00	0	0.00
MAQ068	On 09/06/2015	Spot Bond	100.00000	80.21978	100.00000		80.04386			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.14932			100.13136			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.15048			100.13239			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	101.93153			101.90393			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	101.11094			101.09228			0.00	0	60,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000	101.50952			101.49055			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	102.21395			102.19559			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	101.49494			101.47583			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.21610			100.19890			0.00	1,000,000,000	500,000,000.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.53659			100.51751			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	101.01137			100.99356			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	101.09647			101.07763			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.61893			100.60059			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.58399			100.56496			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.59704			100.57757			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.03780			100.01887			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	39.85799	100.00000		39.75929			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	97.07447	100.00000		96.81698			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	22.72824	100.00000		22.67197			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	16.97871	100.00000		16.93666			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	17.07091	100.00000		17.02863			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBP32U	On 10/11/2017	Spot Bond	100.00000		16.37956		100.00000	16.33855			0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		22.16079		100.00000	22.10530			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.53000		105.32534		8.32500	106.00911			36,679,000,000.00	4,300,000	580,700,000.00
MBSA02	On 15/04/2019	Spot Bond	8.55000		104.78714		8.34500	105.46807			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		101.74548			101.72651			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		103.23746			103.21656			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		101.36203			101.34352			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		101.42128			101.40184			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.80000		104.84083		7.59500	105.11972			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.52000		104.28168		8.31500	104.92868			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.27500		105.42592		9.07000	106.45019			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		101.54344			101.52436			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		101.59744			101.57765			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.32000		105.70535		9.11500	106.44723			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.32500		100.48683		7.29500	100.48180			0.00	0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.25572			100.23448			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.72500		102.53330		8.52000	102.91781			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		99.88403			99.86424			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.15000		103.99958		8.94500	104.93673			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.20616			100.18314			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		21.02245		100.00000	20.97152			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.36332			100.34435			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.42500		102.45206		8.22000	102.83895			0.00	0	140,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MTN03	On 13/07/2015	Spot Bond	7.27500	102.15523		7.24500	102.14559			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.41500	105.15123		8.21000	105.56700			17,839,800,000,000.00	2,120,000,000	510,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.80061		100.89771	6.78344			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.88922		100.61875	6.87188			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	96.07723			96.04049			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.51130			100.48949			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.55485			100.53114			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.98200		100.00000	0.97954			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.98200		100.00000	0.97954			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.73000	99.94154		8.53000	101.01163			8,530,083,000,000.00	977,100,000	325,700,000.00
NBK10A	On 25/07/2016	Spot Bond	7.66500	99.87860		7.66500	99.85786			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.84000	102.86733		8.63500	103.75532			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.60000	108.08596		8.39500	109.03647			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.06500	108.68459		8.86500	109.91531			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	101.32359			101.30557			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.96000	103.47610		8.75500	104.43737			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.34916			100.33036			0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond	9.20000	98.58066		8.99500	99.58279			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK15B	On 27/08/2017	Spot Bond	0.00000		101.43263			101.41514			0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond	9.94000		97.57999		9.73000	98.84431			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		101.03703			101.01876			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.34774			100.32920			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		101.37110			101.35211			0.00	0	30,000,000.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		101.39828			101.37922			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		101.46082			101.44062			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.56403			100.54574			0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.55123			100.53119			0.00	0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.56582			100.54523			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.55598			100.53654			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.60577			100.58368			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.14500		101.56496		7.11500	101.56038			101,459,000,000,000.00	14,200,000,000	7,917,200,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.57063			100.55248			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.55000		110.47736		8.34500	111.25655			27,470,295,000,000.00	3,212,900,000	3,104,800,000.00
NBK4	On 28/10/2024	Spot Bond	10.51500		38.17057		10.30500	38.86592			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.07500		104.05340		7.04500	104.03678			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		101.16490			101.14497			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		101.16569			101.14331			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.57500		106.10664		7.49000	106.16923			0.00	0	1,910,600,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		101.57888			101.55894			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		101.71803			101.69954			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		101.41767			101.39569			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN56	On 15/04/2015	Spot Bond		0.00000	101.24032			101.21830			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.19549			100.17369			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	95.12157			95.10309			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.18491			100.16418			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.94339			100.92233			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.88535			100.86415			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	91.53518			91.51607			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	101.32407			101.30575			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.50940			100.48763			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	99.82239			99.80208			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	99.83212			99.81288			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	102.02828			102.00861			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	99.83806			99.81948			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	99.82654			99.80754			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	99.82667			99.80767			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.80522			100.78549			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	99.80026			99.77835			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.68500	105.52104		9.47500	106.79689			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	99.80149			99.77971			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.72000	104.45961		9.51000	105.77003			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	99.80026			99.77835			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	99.82041			99.80072			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	99.82040			99.80073			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN90		On 20/09/2024	Spot Bond	0.00000	99.79830			99.77617			0.00	0	0.00
NCLN91		On 20/09/2024	Spot Bond	0.00000	99.79584			99.77344			0.00	0	0.00
NCLN92		On 02/03/2018	Spot Bond	0.00000	100.16213			100.14321			0.00	0	0.00
NED11		On 17/09/2015	Spot Bond	7.86500	101.15747		7.83500	101.15107			0.00	0	0.00
NED13		On 25/07/2023	Spot Bond	0.00000	101.07469			101.05061			0.00	0	0.00
NED14		On 29/11/2023	Spot Bond	0.00000	98.89519			98.86719			0.00	0	0.00
NED15		On 08/04/2024	Spot Bond	9.73000	108.93523		9.52500	110.17158			0.00	0	0.00
NED16		On 08/04/2024	Spot Bond	0.00000	103.26390			103.24657			0.00	0	0.00
NED17		On 14/10/2024	Spot Bond	0.00000	101.35126			101.32765			0.00	0	0.00
NED18		On 16/01/2025	Spot Bond	0.00000	101.32655			101.30300			0.00	0	0.00
NED9		On 06/07/2017	Spot Bond	0.00000	101.16783			101.15016			0.00	0	0.00
NEDH1A		On 20/11/2018	Spot Bond	9.44500	121.71410		9.44500	121.68307			0.00	0	0.00
NEDH1B		On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NHM001		On 04/09/2015	Spot Bond	0.00000	100.41753			100.39257			0.00	0	0.00
NHM001/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.28400		10.00000	107.25600			0.00	0	0.00
NILB10		On 08/12/2016	Spot Bond	2.27000	169.22015		2.27000	169.21949			0.00	0	0.00
NILB11		On 31/01/2025	Spot Bond	2.62000	137.95775		2.62000	137.95584			0.00	0	0.00
NILB12		On 07/12/2033	Spot Bond	3.45000	184.71633		3.45000	184.70731			0.00	0	0.00
NMP20N		On 24/07/2020	Spot Bond	8.37000	105.34202		8.16500	106.21901			0.00	0	0.00
NPL08		On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NQ1A10		On 22/05/2020	Spot Bond	9.00000	106.40308		8.79500	107.25548			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond	0.00000	100.32700			100.30689			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	100.36298			100.34448			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.30970			100.29068			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.32055			100.30085			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.31407			100.29477			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.20000	107.99967		8.99500	109.10099			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.32062			100.30092			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.32704			100.30693			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.32272			100.30289			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.40000	106.36381		9.19500	107.20628			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.33578			100.31513			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.33137			100.31099			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.33354			100.31302			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.41319			100.38769			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.38700			100.36313			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.34001			100.31910			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.27500	115.88379		8.07000	116.55712			0.00	0	511,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.05000	121.78082		8.84500	122.99792			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.16500	172.89396		2.16500	172.89376			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.84000	121.29967		9.63000	123.05396			0.00	0	3,026,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.32267			101.30329			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.16425			101.14560			0.00	5,740,000,000	2,870,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	101.70331			101.68243			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.06314			100.04260			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.25216			100.23134			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.29016			100.26611			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NYT102	On 28/05/2020	Spot Bond	0.00000	100.26387			100.23582			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.35267		100.00000	16.31172			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	61.56532		100.00000	61.41286			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.16500	104.35429		7.13500	104.35256			43,706,500,000.00	6,100,000	7,063,400,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.23683			100.21397			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.52000	101.64475		9.31500	102.38264			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	36.13401		100.00000	36.04352			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	97.91000			97.90000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.47571			100.45647			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.28400		10.00000	107.25600			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	102.50625			102.48652			0.00	0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000	100.17815			100.15836			0.00	0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000	100.09494		100.00000	51.69915			0.00	66,300,000,000	26,500,000,000.00
PPC001	On 28/03/2016	Spot Bond	0.00000	101.61007			101.59036			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	101.62069			101.60040			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.96908			100.94923			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.25000	104.74645		9.04500	105.70785			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.85208			100.83267			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.87539			100.85543			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.88587			100.86567			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.90917			100.88842			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	101.00928			100.98617			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.03254			101.00889			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.90735			100.88505			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.76000		44.01129		7.55000	44.97229			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.17500		103.48324		6.14500	103.48133		2,428,869,560,000,000.00	93,339,200,000	00,789,600,000.00	
R158P	On 15/09/2015	Spot Bond	6.36500		96.84858		6.28000	96.87282			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.46500		109.82808		6.38000	109.93778		653,599,071,037,500.00	01,098,077,500	99,787,886,200.00	
R159P	On 15/09/2016	Spot Bond	6.29500		91.05975		6.21000	91.15783			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.94000		121.64012		7.73000	123.42701		2,591,805,948,392,000.00	85,869,766,800	10,917,992,200.00	
R187P	On 21/12/2026	Spot Bond	7.68000		41.15674		7.47000	42.14103			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.60000		38.54682		7.39000	39.54911			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.76000		284.85800		1.76000	284.86081		4,446,756,512,000.00	2,526,566,200	18,653,797,100.00	
R202	On 07/12/2033	Spot Bond	1.78000		233.51789		1.78000	233.52008		263,856,520,000.00	148,234,000	69,136,600,000.00	
R2023	On 28/02/2023	Spot Bond	7.66500		100.72761		7.46500	101.89644		2,059,282,609,093,500.00	68,660,483,900	62,003,265,000.00	
R203	On 15/09/2017	Spot Bond	6.86500		103.05577		6.66000	103.51311		2,911,525,553,221,000.00	24,111,515,400	84,860,035,500.00	
R2030	On 31/01/2030	Spot Bond	8.32500		98.10294		8.12500	99.75794		728,989,620,660,000.00	87,566,320,800	12,370,300,000.00	
R2032	On 31/03/2032	Spot Bond	8.46500		101.74105		8.26000	103.54985		385,862,099,512,000.00	45,583,236,800	63,655,223,800.00	
R2037	On 31/01/2037	Spot Bond	8.54500		100.45848		8.34000	102.47576		1,525,288,621,638,000.00	78,500,716,400	57,992,549,200.00	
R204	On 21/12/2018	Spot Bond	7.10000		104.67973		6.89500	105.34471		1,671,754,299,910,000.00	35,458,352,100	16,226,948,000.00	
R2044	On 31/01/2044	Spot Bond	8.59500		102.57202		8.39000	104.79530		145,357,419,510,000.00	16,911,858,000	95,531,741,600.00	
R2048	On 28/02/2048	Spot Bond	8.58500		102.05811		8.38000	104.35374		677,636,784,797,000.00	78,932,648,200	13,109,746,800.00	
R207	On 15/01/2020	Spot Bond	7.32000		100.80636		7.11500	101.61398		1,829,743,359,336,000.00	49,964,939,800	81,139,243,200.00	
R208	On 31/03/2021	Spot Bond	7.45000		99.63594		7.24500	100.58663		1,633,974,410,290,000.00	19,325,424,200	29,921,398,500.00	
R209	On 31/03/2036	Spot Bond	8.50000		80.89218		8.29500	82.55685		2,525,431,630,600,000.00	97,109,603,600	58,539,928,500.00	
R210	On 31/03/2028	Spot Bond	1.75000		175.13512		1.76000	174.94351		14,847,822,500,000.00	8,484,470,000	47,027,500,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R211	On 31/01/2017	Spot Bond	1.50000	130.21019	1.50000	130.21238				120,912,450,000.00	80,608,300	29,574,826,400.00
R212	On 31/01/2022	Spot Bond	1.73000	135.99409	1.75000	135.82485				35,850,087,620,000.00	20,722,594,000	51,760,700,000.00
R213	On 28/02/2031	Spot Bond	8.37500	88.21609	8.17000	89.85150				1,727,772,327,225,000.00	06,301,173,400	24,096,203,200.00
R214	On 28/02/2041	Spot Bond	8.53500	79.06832	8.33000	80.84221				1,724,192,865,592,500.00	02,014,395,500	32,269,643,900.00
R227C	On 15/03/2015	Spot Bond	6.52500	99.92854	6.44000	99.91186				0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.36500	96.84858	6.28000	96.87282				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.28500	93.93506	6.20000	93.99752				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.29500	91.05975	6.21000	91.15783				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.43500	98.23349	6.35000	98.23963				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.30500	95.27208	6.22000	95.31732				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.28500	92.38335	6.20000	92.46538				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.34500	89.47596	6.26000	89.59214				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.84000	85.78215	6.63500	86.15549				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.89000	82.83401	6.68500	83.27684				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.10500	79.53163	6.90000	80.03511				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.08500	76.85929	6.88000	77.42259				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.06500	74.29110	6.86000	74.90983				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.05500	71.78945	6.85000	72.45914				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.28000	68.55258	7.07500	69.25944				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.26000	66.21873	7.05500	66.96787				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.37000	63.47475	7.16500	64.25579				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.34000	61.33906	7.13500	62.15543				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.31000	59.29240	7.10500	60.14117				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R342C	On 21/12/2022	Spot Bond	7.28000	57.33064		7.07500	58.20906			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.24000	55.49417		7.03500	56.40048			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.20000	53.73731		6.99500	54.66924			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.88000	48.80963		7.67000	49.72361			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.84000	47.13652		7.63000	48.06797			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.80000	45.53832		7.59000	46.48540			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.76000	44.01129		7.55000	44.97229			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.72000	42.55188		7.51000	43.52524			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.68000	41.15674		7.47000	42.14103			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.64000	39.82272		7.43000	40.81662			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.60000	38.54682		7.39000	39.54911			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	103.31798			103.29575			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.68452			100.66498			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	103.81031			103.79010			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	102.57044			102.54828			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.02169			99.99955			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	21.57898	100.00000	21.52495				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	15.04325	100.00000	15.00600				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	26.36561	100.00000	26.30033				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	59.40322	100.00000	59.25448				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	27.50505	100.00000	27.43842				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	20.75131	100.00000	20.69780				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.06248	100.00000	8.03747				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	12.78300	100.00000	12.75004				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDF04U	On 04/10/2018	Spot Bond	100.00000		10.93026		100.00000	10.90208			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.12536		100.00000	9.10183			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		101.51288			101.49430			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		99.99985			99.98028			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.06523			101.89715			0.00	0	40,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.25544			100.23435			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.26835			100.24618			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		101.43491			101.41659			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		102.03520			102.01600			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.27208			100.25290			0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000		100.23008			100.21238			0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		15.87999		100.00000	15.84153			0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		11.13982		100.00000	11.11283			0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		9.22947		100.00000	9.20712			0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		8.52841		100.00000	8.50774			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.59324			100.57378			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		101.18118			101.16139			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.73504			100.71381			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.03810			100.01906			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		101.03204			101.01144			0.00	13,320,000,000	4,830,000,000.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.18878			100.16810			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.03955			100.01983			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.70560			100.68685			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES32	On 20/10/2017	Spot Bond	0.00000		101.05965			101.03892			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		86.81421			86.76157			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		82.96265			82.91879			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		89.05831			88.99630			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		87.92371			87.85887			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		102.20354			102.17308			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		83.82688			83.73245			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		92.91186			92.85992			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		103.10732		12.35000	103.07319			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		14.56662		100.00000	14.53015			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.20755			100.18529			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		101.72376			101.70150			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		5.64786		100.00000	5.63403			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		24.51698		100.00000	24.45627			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		56.45939		100.00000	56.31801			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.33430		100.00000	14.31673			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		30.15937		100.00000	30.08385			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		105.06845			105.02165			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		78.60063			78.43373			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.75000		109.52569		8.54500	110.49539			50,750,000,000.00	5,800,000	823,800,000.00
RW23	On 10/12/2023	Spot Bond	8.91500		105.91436		8.71500	107.12475			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.40000		91.29521		9.40000	108.95159			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.44215			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK12	On 24/11/2016	Spot Bond		7.58000	108.26449		7.58000	108.24224			0.00	0	1,169,400,000.00
SBK12/R157	On 25/11/2020	Spot Bond		10.00000	107.28400		10.00000	107.25600			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.24199			0.00	0	141,400,000.00
SBK14	On 01/12/2017	Spot Bond		8.71000	104.88970		8.71000	104.86513			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	101.89687			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.06516			0.00	0	190,000,000.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	102.53085			0.00	0	32,500,000.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.00455			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.98732			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond		0.00000	100.00000		0.00000	100.20789			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond		0.00000	100.00000		0.00000	101.06302			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		7.04500	103.33901		7.04500	103.31935			0.00	0	694,907,300.00
SBK9	On 10/04/2018	Spot Bond		8.39500	103.50908		8.39500	103.48571			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond		7.63500	102.73957		7.63500	102.71831			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.96000	102.57546		7.96000	102.55335			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.39500	102.86109		7.39500	102.84046			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.06000	100.33492		8.06000	100.31303			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.54000	102.78763		7.54000	102.76663			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.74000	102.68649		7.74000	102.66496			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.88563			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.40022			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.71000	106.86372		7.71000	106.84139			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.36123			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.63205			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	105.44831			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.71500		109.13162		8.71500	109.10605			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.63000		106.03060		9.63000	106.00306			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.50644			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.40079			0.00	0	1,500,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.49202			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		100.00000		0.00000	102.52670			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.47500		103.97256		8.47500	103.94873			306,795,000,000.00	36,200,000	733,200,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000		20.24588		100.00000	20.20058			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.00500		107.33370		9.00500	107.30758			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.03833			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.51500		102.71606		8.51500	102.69253			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.64000		92.64037		9.64000	92.61627			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.42593			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.38000		105.27821		9.38000	105.25170			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.83368			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.82883			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.53000		103.29849		9.53000	103.27193			0.00	0	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.80988			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		100.00000		0.00000	100.83156			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.51500		98.76626		8.51500	98.74351			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.65000		97.49334		9.65000	97.46795			0.00	0	0.00
SBS39	On 29/01/2030	Spot Bond	10.22000		97.22006		10.22000	97.19329			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS4	On 16/11/2021	Spot Bond	8.94500		101.00254		8.94500	100.97813			0.00	0	165,300,000.00
SBS9	On 07/07/2016	Spot Bond	7.38000		106.97962		7.38000	106.95821			14,760,000,000,000.00	2,000,000,000	3,130,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.37000		125.99878		2.37000	272.73620			0.00	0	180,000,000.00
SBSI12	On 31/01/2017	Spot Bond	2.14500		100.92308		2.14500	128.67467			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		18.80518		100.00000	18.75755			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.12283			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		25.95570		100.00000	25.89143			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		165.26916		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.77000		113.40137		2.77000	127.20675			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.83353		6.50000	102.81546			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.01526			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.53470			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	102.94338			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.69000		101.83136		8.69000	101.80756			0.00	0	299,300,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.68973			0.00	84,000,000	4,100,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.42547			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.63861			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		22.04994		100.00000	21.99473			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.28400		10.00000	107.25600			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.96064			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		85.61315		100.00000	85.41724			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.93373			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		39.17220		100.00000	39.07520			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		34.97399		100.00000	34.88739			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		28.22270		100.00000	28.15358			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.00000		102.57073		9.00000	102.54619			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.13639			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.56534			0.00	0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.33504			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.63000		103.31039		7.63000	103.28903			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.49500		101.78324		8.49500	101.14284			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.06000		100.33492		8.06000	100.31303			0.00	0	5,309,350,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.31358			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.43922			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.75864			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.29611			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.30409			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.16865			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.76000		104.17919		7.76000	104.15741			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.05113			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.32391			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.11964			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.79500		100.25034		8.79500	100.22664			218,116,000,000.00	24,800,000	540,600,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.17689			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.62145			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.95151			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.62500		94.29538		8.62500	94.27351			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.62500		94.29538		8.62500	94.27351			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.36500		96.71569		8.36500	96.69379			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.83507			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.54000		101.50761		7.54000	101.48686			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.51000		109.53436		2.51000	109.95090			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.05500		101.56258		8.05500	101.54055			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.24844			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.58000		108.69163		9.58000	108.66369			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.15681			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.79000		77.89922		9.79000	77.87899			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.04263			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.07894			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.59210			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.20470			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	99.56464			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.29491			0.00	0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SSN032	On 20/12/2019	Spot Bond	100.00000		8.61671		100.00000	1.45166			0.00	0	2,000,000,000.00
SY1205	On 09/03/2015	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
SY1207	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.87919			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.12478			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.12720			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.01882			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.86072			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.81264			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.77624			0.00	0	0.00
SY1227	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.86232			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.72565			0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.59732			0.00	0	0.00
SY1231	On 10/06/2015	Spot Bond	100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.60500	102.48669		6.60500	102.46839			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.34000	108.56946		8.34000	108.54509			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	56.45085		100.00000	56.30949			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.96699			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.69497			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.15761			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.82441			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.81498			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.33656			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.17686			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.75348			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.79117			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.63000		102.37547		7.63000	102.35429			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.01526			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.04220			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.10940		7.83000	101.08795			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.00044			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.03412			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.08571			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.00044			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.03412			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		84.72452		7.16000	100.99602			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.10007			0.00	2,960,000,000	500,000,000.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.09469			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.22371			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.20626			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.73173			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.67179			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.99909			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.04220			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.23500		8.73000	101.21111			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.71941			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.03412			0.00	0	500,000,000.00
TH11A6	On 18/07/2041	Spot Bond	8.36500		99.43397		8.36500	100.66364			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.53842			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.05399			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.10276			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.08796			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.10289			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.22103			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.21566			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.18979			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.63847			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.64381			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.64369			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000	100.00000		0.00000	100.29811			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.30808			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.71500	101.91262		8.71500	102.07241			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.30210			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.31606			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.62500	100.10790		8.62500	100.08455			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.58172			0.00	260,000,000	130,000,000.00
TH12A8	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.61256			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	8.73500	97.07424		8.73500	99.08051			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.33398			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.33398			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.64720			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.36576			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12C2	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.36576			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.70863			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.49385			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.49385			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.95627			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.05535			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.57176		101.06155	6.55533			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.28545			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.03497			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.49739			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.03497			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.04856			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.05535			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.02681			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.04856			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.12327			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.12327			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.12327			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.23188			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.25901			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.22509			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.76677			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	101.80055			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.78704			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	6.69500		105.00622		6.69500	104.98714			0.00	0	1,121,900,000.00
TL20	On 22/02/2020	Spot Bond	9.06500		88.45507		9.06500	88.40312			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		107.28400		10.00000	107.25600			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.62000		106.85058		7.62000	106.82851			24,384,000,000.00	3,200,000	30,283,900,000.00
TN20	On 17/09/2020	Spot Bond	8.89500		106.70959		8.89500	106.68393			5,159,100,000,000.00	580,000,000	19,657,150,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.05972		100.00000	1.05709			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.17000		113.29754		9.17000	113.26948			0.00	0	11,200,000,000.00
TN25	On 19/08/2025	Spot Bond	9.43000		100.97295		9.43000	100.94725			0.00	0	16,730,000,000.00
TN27	On 14/11/2027	Spot Bond	9.47000		98.69656		9.47000	98.67133			1,350,422,000,000.00	142,600,000	19,502,200,000.00
TN30	On 09/10/2030	Spot Bond	9.82500		109.72501		9.82500	109.69610			0.00	0	3,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.24000		109.09380		10.24000	109.06387			0.00	0	2,500,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.99991			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.33889			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.45903			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.47039			0.00	0	543,600,000.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.47151			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.52730			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.64296			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	100.47097			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.27859			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.28400		10.00000	107.25600			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.29549			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.32165			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.09310			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.16375			0.00	0	1,100,000,000.00
TR30	On 31/12/2099	Spot Bond	10.00000		100.29491		10.00000	100.26806			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000		100.28756		9.75000	100.26138			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000		10.28809		100.00000	10.26156			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	99.87919			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	99.87180			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	99.86771			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	99.86689			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	99.84394			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000		100.00000		0.00000	99.79317			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000		12.57002		100.00000	12.53854			0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.83507			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.58081			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.32937			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.58379			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	98.32459			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000		100.00000		0.00000	97.74710			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.53150			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	97.24991			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.95540			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.68337			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.72977			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	98.58845			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.62463			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.16531			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.81109			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	94.16829			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.15607			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	100.00000		0.00000	93.95970			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000	100.00000		0.00000	93.57638			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	93.23316			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.54358		100.00000	13.50966			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	92.63959		100.00000	92.40506			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000	97.85523		100.00000	97.59358			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.01116			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.98322			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.89384			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.85585			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.67068			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.50523			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.48082			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC086	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.24483			0.00	0	0.00
TWC087	On 02/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.21534			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.10377			0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.23836			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.99075			0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.21863			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.64500	109.69202		8.64500	109.66679			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	7.43276		100.00000	7.41772			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond		100.00000	7.26120		100.00000	7.24651			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.33101			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.84198			0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond		100.00000	67.34317		100.00000	67.21915			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.59689			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.61560			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.61645			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.45720			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.49600			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond		100.00000	6.97863		100.00000	6.96450			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond		100.00000	6.80706		100.00000	6.79329			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond		100.00000	0.00020		100.00000	0.00020			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.77000	110.07014		6.77000	110.04991			0.00	0	10,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WS05	On 01/08/2018	Spot Bond	1.99000	234.61345		1.99000	234.61425			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.46500	103.07595		6.46500	103.05794			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.16000	106.25003		7.16000	106.22939			0.00	0	4,733,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.45000	108.06103		7.45000	108.03920			0.00	0	71,912,000.00
WSP4	On 28/05/2020	Spot Bond	7.74000	107.86364		7.74000	107.84101			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.78500	108.43794		7.78500	108.41506			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	6.09500	98.18018		6.09500	98.16409			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.02500	96.46015		6.02500	96.44442			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.09500	98.16409		6.09500	98.14800			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.84000	73.62514		6.84000	73.61146			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	65.47614		100.00000	65.35191			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	34.65734		100.00000	34.59159			0.00	0	0.00
Total for j-Bonds :										38,603,471,701,100,000.00	12,875,762,200	5987239213800.00
Grand Total:										38,603,475,046,072,500.00	12,876,034,295	6987243657502.00