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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/03/2015

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		12.06100	12.06100		12.05220	12.05220		16.11	60,305,000.00	5,000	0.00
\$ / R	On 12/03/2015	Any day expiry		12.05510	12.05510		12.05410	12.05410		16.52	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future		12.06270	12.06270		12.06170	12.06170		15.39	8,435,458,172.70	699,301	530,874.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	0.00000	0.00000	0.00370	0.00000	0.000	19.43	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	0.00000	0.00000	0.00750	0.00001	0.000	20.04	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	0.00000	0.00000	0.01450	0.00001	0.000	20.56	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	0.00150	0.00000	0.02930	0.00003	0.002	21.08	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	0.00340	0.00000	0.03570	0.00004	0.003	21.22	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	0.00640	0.00001	0.04180	0.00004	0.006	21.33	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	0.00740	0.00001	0.04350	0.00004	0.007	21.35	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	0.02320	0.00002	0.07340	0.00007	0.023	21.17	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	0.05110	0.00005	0.13900	0.00014	0.051	20.52	0.00	0	76,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	1,062.75110	1.06275	1,061.83900	1.06184	1,062.751	20.52	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	813.06240	0.81306	812.39850	0.81240	813.062	18.90	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	0.53330	0.00053	0.96570	0.00097	0.533	18.58	0.00	0	9,950.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Put	0.78250	0.00078	1.33490	0.00133	0.783	18.25	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	663.84460	0.66384	663.54420	0.66354	663.845	17.93	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Call	644.03120	0.64403	643.79820	0.64380	644.031	17.80	0.00	0	10,000.00

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\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	1.33120	0.00133	2.09820	0.00210	1.331	17.80	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	1.81700	0.00182	2.75420	0.00275	1.817	17.57	0.00	0	9,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	526.23320	0.52623	526.77450	0.52677	526.233	17.27	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	516.52970	0.51653	517.16400	0.51716	516.530	17.24	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	3.82970	0.00383	5.46400	0.00546	3.830	17.24	0.00	0	50.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	468.38000	0.46838	469.54350	0.46954	468.380	17.05	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.65	Call	420.99910	0.42100	422.80220	0.42280	420.999	16.87	4,209,991.00	10,000	145.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	13.75170	0.01375	17.62880	0.01763	13.752	16.61	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	329.61330	0.32961	333.00500	0.33300	329.613	16.50	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	320.79760	0.32080	324.36670	0.32437	320.798	16.46	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.81	Call	277.83910	0.27784	282.32390	0.28232	277.839	16.28	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	206.25700	0.20626	212.37860	0.21238	206.257	15.95	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	46.14360	0.04614	53.43390	0.05343	46.144	15.91	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.95	Call	170.42540	0.17043	177.33720	0.17734	170.425	15.76	0.00	0	7,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	137.90420	0.13790	145.43240	0.14543	137.904	15.58	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	75.20420	0.07520	83.73240	0.08373	75.204	15.58	22,561.26	300	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	109.01020	0.10901	116.91670	0.11692	109.010	15.39	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.06	Call	104.45670	0.10446	0.00000	0.00000	104.457	15.47	1,044,567.00	10,000	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	12.91330	0.01291	18.15430	0.01815	12.913	18.92	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	8.69840	0.00870	13.01810	0.01302	8.698	19.55	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	7.50570	0.00751	11.50700	0.01151	7.506	19.79	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	2.27900	0.00228	3.82620	0.00383	2.279	20.87	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	0.56780	0.00057	0.98310	0.00098	0.568	21.90	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	0.00680	0.00001	0.03080	0.00003	0.007	30.40	0.00	0	46,165.00
\$ / R	On 17/03/2015	Any day expiry			12.06460	12.06460	12.06360	12.06360		15.58	0.00	0	1,220.00
\$ / R	On 17/03/2015	Any day expiry	11.68	Call	397.71900	0.39772	399.17990	0.39918	397.719	16.72	0.00	0	7,000.00
\$ / R	On 23/03/2015	Any day expiry			12.07620	12.07620	12.12000	12.12000		15.66	0.00	0	0.00
\$ / R	On 23/03/2015	Any day expiry	12.09	Call	140.87960	0.14088	0.00000	0.00000	140.880	15.64	885,000.00	5,000	5,000.00
\$ / R	On 23/03/2015	Any day expiry	12.12	Call	128.28800	0.12829	0.00000	0.00000	128.288	15.78	892,500.00	5,000	5,000.00
\$ / R	On 27/03/2015	Any day expiry			12.08400	12.08400	12.08300	12.08300		15.93	0.00	0	2,936.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	0.66680	0.00067	0.73290	0.00073	0.667	19.29	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	1.78220	0.00178	2.00420	0.00200	1.782	17.85	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	2.73620	0.00274	3.12180	0.00312	2.736	17.12	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	496.13750	0.49614	497.84890	0.49785	496.138	15.01	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	335.20130	0.33520	338.63790	0.33864	335.201	15.39	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	0.17650	0.00018	0.17720	0.00018	0.176	29.23	0.00	0	300.00
\$ / R	On 30/03/2015	Any day expiry			12.08980	12.08980	12.08880	12.08880		15.63	0.00	0	1,157.00
\$ / R	On 01/04/2015	Any day expiry			12.09370	12.09370	12.09260	12.09260		15.70	0.00	0	1,090.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	5.19380	0.00519	5.71410	0.00571	5.194	16.09	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	135.26040	0.13526	139.29970	0.13930	135.260	16.41	0.00	0	22,187.00
\$ / R	On 02/04/2015	Any day expiry			12.09560	12.09560	12.09460	12.09460		15.75	0.00	0	0.00
\$ / R	On 02/04/2015	Any day expiry	11.81	Call	362.14710	0.36215	365.18990	0.36519	362.147	15.16	0.00	0	2,500.00
\$ / R	On 28/04/2015	Any day expiry			12.14650	12.14650	12.14550	12.14550		15.41	0.00	0	2,729.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	3.88790	0.00389	4.45390	0.00445	3.888	14.98	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	13.11680	0.01312	14.65670	0.01466	13.117	14.16	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	347.59400	0.34759	349.73300	0.34973	347.594	15.04	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	9.66150	0.00966	9.65900	0.00966	9.661	28.62	0.00	0	300.00
\$ / R	On 13/05/2015	Any day expiry			12.17610	12.17610	12.17510	12.17510		15.41	0.00	0	6,000.00

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\$ / R		On 15/05/2015	Any day expiry		12.18010	12.18010	12.17910	12.17910		15.41	0.00	0	0.00
\$ / R		On 27/05/2015	Any day expiry		12.20430	12.20430	12.20310	12.20310		15.26	0.00	0	1,625.00
\$ / R	10.80	Put	27/05/2015	Any day expiry	9.99890	0.01000	10.83980	0.01084	9.999	14.32	0.00	0	300.00
\$ / R	10.94	Put	27/05/2015	Any day expiry	13.74970	0.01375	15.05670	0.01506	13.750	13.86	0.00	0	3,655.00
\$ / R	11.15	Put	27/05/2015	Any day expiry	26.00310	0.02600	27.90650	0.02791	26.003	13.67	0.00	0	250.00
\$ / R	11.90	Call	27/05/2015	Any day expiry	498.47660	0.49848	498.38890	0.49839	498.477	14.48	0.00	0	3,655.00
\$ / R	12.21	Call	27/05/2015	Any day expiry	343.59100	0.34359	341.55130	0.34155	343.591	15.29	0.00	0	250.00
\$ / R	15.48	Call	27/05/2015	Any day expiry	25.88870	0.02589	24.55330	0.02455	25.889	28.39	0.00	0	300.00
\$ / R		On 03/06/2015	Any day expiry		12.21830	12.21830	12.21720	12.21720		15.20	0.00	0	0.00
\$ / R	11.93	Call	03/06/2015	Any day expiry	502.64760	0.50265	501.75900	0.50176	502.648	14.51	0.00	0	10,000.00
\$ / R		On 09/06/2015	Any day expiry		12.23040	12.23040	12.22920	12.22920		15.31	0.00	0	288.00
\$ / R		On 12/06/2015	Foreign Exchange Future		12.23650	12.23650	12.23540	12.23540		15.32	7,092,507,893.50	579,619	760,568.00
\$ / R	10.73	Put	12/06/2015	Foreign Exchange Future	12.54120	0.01254	13.02220	0.01302	12.541	14.44	0.00	0	22,850.00
\$ / R	10.75	Put	12/06/2015	Foreign Exchange Future	13.08290	0.01308	13.61300	0.01361	13.083	14.38	0.00	0	10,000.00
\$ / R	10.80	Put	12/06/2015	Foreign Exchange Future	14.53880	0.01454	15.20390	0.01520	14.539	14.23	0.00	0	9,100.00
\$ / R	10.98	Put	12/06/2015	Foreign Exchange Future	21.21570	0.02122	22.53250	0.02253	21.216	13.71	0.00	0	22,320.00
\$ / R	11.00	Put	12/06/2015	Foreign Exchange Future	22.12070	0.02212	23.52820	0.02353	22.121	13.65	0.00	0	55,000.00
\$ / R	11.30	Call	12/06/2015	Foreign Exchange Future	987.32810	0.98733	988.08930	0.98809	987.328	13.59	2,142,501.98	2,170	0.00
\$ / R	11.48	Call	12/06/2015	Foreign Exchange Future	837.00240	0.83700	837.63970	0.83764	837.002	13.66	0.00	0	1,600.00
\$ / R	11.50	Call	12/06/2015	Foreign Exchange Future	820.96500	0.82097	821.57200	0.82157	820.965	13.66	0.00	0	3,940.00
\$ / R	11.50	Put	12/06/2015	Foreign Exchange Future	84.46500	0.08447	86.17200	0.08617	84.465	13.66	0.00	0	1,750.00
\$ / R	11.60	Call	12/06/2015	Foreign Exchange Future	742.98030	0.74298	743.37920	0.74338	742.980	13.70	0.00	0	500.00
\$ / R	11.65	Call	12/06/2015	Foreign Exchange Future	705.44100	0.70544	705.70300	0.70570	705.441	13.72	0.00	0	800.00
\$ / R	12.00	Put	12/06/2015	Foreign Exchange Future	255.30190	0.25530	0.00000	0.00000	255.302	14.65	8,833,445.74	34,600	34,600.00
\$ / R	12.30	Call	12/06/2015	Foreign Exchange Future	355.83870	0.35584	352.02330	0.35202	355.839	15.49	0.00	0	1,600.00
\$ / R	12.50	Call	12/06/2015	Foreign Exchange Future	288.88730	0.28889	284.25100	0.28425	288.887	16.18	8,666,619.00	30,000	30,000.00
\$ / R	12.50	Put	12/06/2015	Foreign Exchange Future	552.38730	0.55239	548.85100	0.54885	552.387	16.18	0.00	0	300.00
\$ / R	12.56	Call	12/06/2015	Foreign Exchange Future	271.54490	0.27154	266.69590	0.26670	271.545	16.38	0.00	0	1,750.00
\$ / R	12.63	Call	12/06/2015	Foreign Exchange Future	252.74390	0.25274	247.67120	0.24767	252.744	16.62	0.00	0	9,100.00
\$ / R	13.00	Call	12/06/2015	Foreign Exchange Future	175.32290	0.17532	169.58380	0.16958	175.323	17.91	4,383,072.50	25,000	45,000.00
\$ / R	13.00	Put	12/06/2015	Foreign Exchange Future	938.82290	0.93882	934.18380	0.93418	938.823	17.91	281,646.87	300	300.00
\$ / R	13.22	Call	12/06/2015	Foreign Exchange Future	142.99150	0.14299	137.21510	0.13722	142.991	18.69	0.00	0	22,850.00
\$ / R	13.46	Call	12/06/2015	Foreign Exchange Future	115.82830	0.11583	110.13000	0.11013	115.828	19.55	0.00	0	22,320.00
\$ / R		On 26/06/2015	Any day expiry		12.26620	12.26620	12.26510	12.26510		15.25	0.00	0	4,136.00
\$ / R	10.80	Put	26/06/2015	Any day expiry	18.23380	0.01823	18.91220	0.01891	18.234	14.11	0.00	0	300.00
\$ / R	11.15	Put	26/06/2015	Any day expiry	39.39950	0.03940	41.07750	0.04108	39.399	13.46	0.00	0	250.00
\$ / R	12.46	Call	26/06/2015	Any day expiry	339.61030	0.33961	334.77060	0.33477	339.610	15.94	0.00	0	250.00
\$ / R	15.88	Call	26/06/2015	Any day expiry	49.38260	0.04938	45.57150	0.04557	49.383	29.19	0.00	0	300.00
\$ / R		On 30/06/2015	Any day expiry		12.27470	12.27470	12.27360	12.27360		15.21	0.00	0	8,000.00
\$ / R		On 29/07/2015	Any day expiry		12.33620	12.33620	12.33500	12.33500		15.39	0.00	0	750.00
\$ / R	10.80	Put	29/07/2015	Any day expiry	26.35860	0.02636	27.27840	0.02728	26.359	13.81	0.00	0	300.00
\$ / R	11.15	Put	29/07/2015	Any day expiry	52.11950	0.05212	53.58100	0.05358	52.119	13.27	0.00	0	250.00
\$ / R	12.71	Call	29/07/2015	Any day expiry	349.50460	0.34950	342.98400	0.34298	349.505	16.53	0.00	0	250.00
\$ / R	16.15	Call	29/07/2015	Any day expiry	75.20610	0.07521	69.06820	0.06907	75.206	28.89	0.00	0	300.00
\$ / R		On 27/08/2015	Any day expiry		12.39780	12.39780	12.39640	12.39640		15.39	0.00	0	250.00
\$ / R	10.80	Put	27/08/2015	Any day expiry	34.88490	0.03488	35.36270	0.03536	34.885	13.79	0.00	0	300.00
\$ / R	11.15	Put	27/08/2015	Any day expiry	61.41970	0.06142	62.59340	0.06259	61.420	13.11	0.00	0	250.00
\$ / R	12.97	Call	27/08/2015	Any day expiry	350.59010	0.35059	342.65510	0.34266	350.590	17.14	0.00	0	250.00

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\$ / R	On 27/08/2015	Any day expiry	16.50	Call	84.82630	0.08483	77.65460	0.07765	84.826	28.25	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.42750	12.42750	12.42610	12.42610		15.45	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.43590	12.43590	12.43440	12.43440		15.43	501,614,462.40	40,336	71,460.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	26.83630	0.02684	26.73780	0.02674	26.836	14.16	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,864.51940	1.86452	1,862.95260	1.86295	1,864.519	14.09	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	51.94290	0.05194	52.36640	0.05237	51.943	13.38	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,489.45670	1.48946	1,488.41710	1.48842	1,489.457	13.34	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	53.55670	0.05356	54.01710	0.05402	53.557	13.34	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	72.40310	0.07240	73.31080	0.07331	72.403	12.97	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	87.52920	0.08753	88.35990	0.08836	87.529	13.05	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	131.49160	0.13149	132.01320	0.13201	131.492	13.23	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	141.33860	0.14134	141.78100	0.14178	141.339	13.26	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	992.94160	0.99294	991.75240	0.99175	992.942	13.31	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	739.26170	0.73926	736.38350	0.73638	739.262	14.00	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	526.08480	0.52608	519.67120	0.51967	526.085	15.59	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	368.48160	0.36848	359.99210	0.35999	368.482	17.29	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	301.79060	0.30179	292.76690	0.29277	301.791	18.29	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	218.07300	0.21807	208.92680	0.20893	218.073	19.97	0.00	0	115,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	187.55830	0.18756	178.63040	0.17863	187.558	20.77	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	164.54950	0.16455	155.85770	0.15586	164.550	21.52	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.46550	12.46550	12.46370	12.46370		15.40	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	42.11950	0.04212	42.17030	0.04217	42.119	13.63	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	70.93920	0.07094	71.46730	0.07147	70.939	13.00	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	113.65030	0.11365	113.94510	0.11395	113.650	13.09	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	353.54800	0.35355	344.44620	0.34445	353.548	17.82	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	241.28950	0.24129	232.03100	0.23203	241.290	19.85	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	103.03950	0.10304	95.67460	0.09567	103.040	27.97	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.52890	12.52890	12.52640	12.52640		15.63	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	48.67670	0.04868	48.61330	0.04861	48.677	13.52	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	80.63470	0.08063	80.62540	0.08063	80.635	13.01	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	359.38520	0.35939	349.64340	0.34964	359.385	18.48	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	125.17870	0.12518	118.10050	0.11810	125.179	27.72	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.58810	12.58810	12.58500	12.58500		15.69	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	53.62610	0.05363	53.43270	0.05343	53.626	13.39	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	87.39830	0.08740	86.90610	0.08691	87.398	12.94	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	363.76000	0.36376	353.97230	0.35397	363.760	19.09	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	127.63730	0.12764	121.66030	0.12166	127.637	27.67	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.61560	12.61560	12.61220	12.61220		15.65	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.62200	12.62200	12.61850	12.61850		15.64	9,504,366.00	753	52,138.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	68.81470	0.06881	68.38800	0.06839	68.815	13.12	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,740.81470	1.74081	1,736.88800	1.73689	1,740.815	13.12	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,695.66360	1.69566	1,691.67340	1.69167	1,695.664	13.06	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,518.14020	1.51814	1,513.86130	1.51386	1,518.140	12.80	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,350.06330	1.35006	1,345.29390	1.34529	1,350.063	12.69	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	183.95840	0.18396	181.56470	0.18156	183.958	13.02	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	228.60430	0.22860	225.34310	0.22534	228.604	13.23	5,715,107.50	25,000	25,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	246.00510	0.24601	242.42030	0.24242	246.005	13.31	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	570.36510	0.57037	559.43020	0.55943	570.365	16.73	0.00	0	1,197.00

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 11/12/2015	Foreign Exchange Future	13.10	Call	544.01580	0.54402	533.11480	0.53311	544.016	17.00	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	519.40890	0.51941	508.56520	0.50857	519.409	17.28	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	465.96570	0.46597	455.36580	0.45537	465.966	17.91	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	318.46570	0.31847	309.21980	0.30922	318.466	20.24	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	255.80190	0.25580	247.49860	0.24750	255.802	21.75	10,871,580.75	42,500	33,600.00
\$ / R	On 21/12/2015	Any day expiry			12.64360	12.64360	12.63960	12.63960		15.71	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	57.15300	0.05715	56.89270	0.05689	57.153	13.25	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	91.98820	0.09199	91.30900	0.09131	91.988	12.84	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	362.84120	0.36284	352.82510	0.35283	362.841	19.63	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	125.06920	0.12507	119.46920	0.11947	125.069	27.33	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.75840	12.75840	12.75140	12.75140		15.70	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	178.95020	0.17895	178.25410	0.17825	178.950	12.48	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	315.19880	0.31520	304.32100	0.30432	315.199	22.27	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.81900	12.81900	12.81040	12.81040		15.71	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.82510	12.82510	12.81650	12.81650		15.83	0.00	0	0.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	245.61230	0.24561	245.55120	0.24555	245.612	12.74	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	346.85410	0.34685	338.12940	0.33813	346.854	23.22	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.00350	13.00350	12.99220	12.99220		16.26	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.01170	13.01170	13.00020	13.00020		16.26	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			13.20440	13.20440	13.19010	13.19010		16.64	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.21260	13.21260	13.19810	13.19810		16.63	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.38890	13.38890	13.37180	13.37180		16.91	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.39910	13.39910	13.38190	13.38190		16.91	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			12.06270	12.06270	12.06170	12.06170		15.39	627,260.40	52	1,650.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	78,315.70880	0.78316	78,254.83330	0.78255	78,315.709	18.71	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.23650	12.23650	12.23540	12.23540		15.32	489,460.00	40	548.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.43590	12.43590	12.43440	12.43440		15.43	87,051.30	7	136.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.62200	12.62200	12.61850	12.61850		15.64	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.82510	12.82510	12.81650	12.81650		15.83	0.00	0	0.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.21540	18.21540	18.17790	18.17790		12.67	330,536,648.40	18,146	20,705.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	0.14240	0.00014	0.36840	0.00037	0.142	20.12	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	0.58770	0.00059	1.36430	0.00136	0.588	18.87	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.50	Put	6.44100	0.00644	12.65370	0.01265	6.441	16.45	0.00	0	3,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	18.43	Call	57.32880	0.05733	68.81780	0.06882	57.329	13.74	0.00	0	7,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	5.20080	0.00520	9.33320	0.00933	5.201	16.39	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	2.03560	0.00204	4.26580	0.00427	2.036	17.84	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	0.63180	0.00063	1.58970	0.00159	0.632	20.39	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.46740	18.46740	18.42880	18.42880		13.87	317,713,149.60	17,204	22,370.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.75980	18.75980	18.72070	18.72070		14.59	0.00	0	1,498.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.03810	19.03810	18.99670	18.99670		14.82	0.00	0	0.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.34710	19.34710	19.29870	19.29870		14.97	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.09965	0.09965	0.09965	0.09965		17.76	0.00	0	560.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10120	0.10120	0.10121	0.10121		16.68	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10302	0.10302	0.10303	0.10303		15.34	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10477	0.10477	0.10477	0.10477		15.18	0.00	0	0.00

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		13.08980	13.08980		13.10110	13.10110		13.71	83,120,230.00	6,350	69,469.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.45	Put	1.77890	0.00178	2.23440	0.00223	1.779	16.98	0.00	0	15,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.85	Call	267.18120	0.26718	280.34980	0.28035	267.181	14.96	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	63.71290	0.06371	65.17960	0.06518	63.713	14.21	0.00	0	10,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	330.86360	0.33086	326.80710	0.32681	330.864	15.70	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	712.59760	0.71260	703.41850	0.70342	712.598	18.42	0.00	0	500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	911.13380	0.91113	900.63010	0.90063	911.134	19.99	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	931.05340	0.93105	920.47400	0.92047	931.053	20.14	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	1,160.52180	1.16052	1,149.44490	1.14944	1,160.522	21.95	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	0.02580	0.00003	0.04880	0.00005	0.026	27.71	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	0.02250	0.00002	0.04330	0.00004	0.023	28.09	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	0.01360	0.00001	0.02770	0.00003	0.014	29.62	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	0.01270	0.00001	0.02600	0.00003	0.013	29.85	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	0.01180	0.00001	0.02450	0.00002	0.012	30.08	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	0.01160	0.00001	0.02400	0.00002	0.012	30.16	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	0.01060	0.00001	0.02220	0.00002	0.011	30.47	0.00	0	32,000.00
€ / R	On 01/06/2015	Any day expiry			13.26750	13.26750	13.27900	13.27900		13.88	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	101.93970	0.10194	101.65030	0.10165	101.940	17.64	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.29370	13.29370	13.30530	13.30530		14.03	97,828,338.30	7,359	110,918.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	107.22380	0.10722	104.84720	0.10485	107.224	12.70	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	444.69780	0.44470	435.74870	0.43575	444.698	14.33	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	226.87930	0.22688	227.60050	0.22760	226.879	15.49	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	56.32050	0.05632	55.42930	0.05543	56.321	20.37	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.53350	13.53350	13.54500	13.54500		14.27	0.00	0	24,805.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	227.10120	0.22710	218.85020	0.21885	227.101	12.62	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	242.31090	0.24231	236.22890	0.23623	242.311	17.94	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.76600	13.76600	13.77540	13.77540		14.41	0.00	0	1,550.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	780.61010	0.78061	768.60610	0.76861	780.610	14.81	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	238.88830	0.23889	229.41960	0.22942	238.888	21.17	0.00	0	6,076.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.02900	14.02900	14.03330	14.03330		14.75	0.00	0	0.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.57080	14.57080	14.56920	14.56920		15.03	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			550.38000	550.38000	548.93300	548.93300			0.00	0	0.00
AL37	On 07/05/2015	Index Future			456.54500	456.54500	456.54300	456.54300			0.00	0	122.00
AL37	On 06/08/2015	Index Future			463.89400	463.89400	463.90400	463.90400			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			540.37100	540.37100	540.11600	540.11600			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			549.07000	549.07000	548.82600	548.82600			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			494.35700	494.35700	493.79100	493.79100			0.00	0	577.00
ALBI	On 06/08/2015	Index Future			502.31500	502.31500	501.75300	501.75300			0.00	0	10.00
ALBI	On 05/11/2015	Index Future			510.75000	510.75000	510.18400	510.18400			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.31720	9.31720	9.31490	9.31490		17.78	2,329,300.00	250	8,278.00

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 16/03/2015	Foreign Exchange Future	9.00	Put	12.82930		0.01283		16.11990	0.01612	12.829	20.01	0.00	0	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	140.70120		0.14070		151.51480	0.15151	140.701	18.09	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	6.87550		0.00688		9.86580	0.00987	6.875	19.02	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	0.74460		0.00074		1.24050	0.00124	0.745	26.30	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.40160		9.40160		9.39970	9.39970		16.52	0.00	0	12,246.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	30.69160		0.03069		28.56970	0.02857	30.692	16.41	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	60.48690		0.06049		56.77360	0.05677	60.487	16.14	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	142.96330		0.14296		136.12590	0.13613	142.963	16.15	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	449.44670		0.44945		439.20230	0.43920	449.447	16.29	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	275.13040		0.27513		262.74940	0.26275	275.130	16.74	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	221.41280		0.22141		209.11590	0.20912	221.413	17.07	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.50780		9.50780		9.50600	9.50600		14.47	218,679.40	23	777.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.61130		9.61130		9.60890	9.60890		14.19	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.72970		9.72970		9.72500	9.72500		14.13	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.57430		9.57430		9.56200	9.56200		10.00	0.00	0	140.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.70010		9.70010		9.68750	9.68750		14.08	0.00	0	1,631.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.84760		9.84760		9.83460	9.83460		13.57	0.00	0	0.00
CF CANDO CAFZ	On 16/03/2015	Can-Do Future			218.02240		218.02240		238.60140	238.60140			2,358,000.00	10,000	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.24200		12.24200		12.27750	12.27750		13.94	0.00	0	3,141.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.46030		12.46030		12.49370	12.49370		14.82	0.00	0	6,542.00
CHF / R	On 14/09/2015	Foreign Exchange Future			12.71370		12.71370		12.74200	12.74200		15.18	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.92170		1.92170		1.91800	1.91800		13.72	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.92890		1.92890		1.92620	1.92620		14.78	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.94250		1.94250		1.93990	1.93990		14.50	0.00	0	0.00
DKK / R	On 16/03/2015	Foreign Exchange Future			1.75830		1.75830		1.76060	1.76060		12.89	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.78990		1.78990		1.79220	1.79220		15.69	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.82520		1.82520		1.82750	1.82750		15.16	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			122.34112		122.34112		122.36209	122.36209			0.00	0	0.00
EL28	On 06/08/2015	Bond Future			124.34304		124.34304		124.36681	124.36681			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		9.42646	84.49951	9.45800	84.26205			0.00	0	6,576.00
ES33	On 06/08/2015		Bond Future		9.50579	85.87499	9.53810	85.63532			0.00	0	0.00
ES33	On 05/11/2015		Bond Future		9.57941	83.51493	9.61267	83.27160			0.00	0	0.00
ES33	On 15/09/2033		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042		Price Contribution		100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
GOVI	On 07/05/2015		GOVI		490.58800	490.58800	490.09200	490.09200			14,717,640.00	3	462.00
GOVI	On 06/08/2015		GOVI		498.48500	498.48500	497.99500	497.99500			0.00	0	29.00
GOVI	On 05/11/2015		GOVI		506.85600	506.85600	506.36200	506.36200			0.00	0	0.00
I2025	On 07/05/2015		Bond Future		118.74860	118.74860	118.77007	118.77007			0.00	0	16.00
I2025	On 06/08/2015		Bond Future		119.52582	119.52582	119.55010	119.55010			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		127.50776	127.50776	127.41562	127.41562			0.00	0	2,447.00
I2038	On 06/08/2015		Bond Future		128.28257	128.28257	128.19143	128.19143			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		125.75807	125.75807	125.78068	125.78068			0.00	0	5,889.00
I2046	On 06/08/2015		Bond Future		127.81571	127.81571	127.84122	127.84122			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		135.09502	135.09502	135.11906	135.11906			0.00	0	2,753.00
I2050	On 06/08/2015		Bond Future		135.84607	135.84607	135.87288	135.87288			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		225.21400	225.21400	225.12400	225.12400			0.00	0	1,081.00
IGOV	On 06/08/2015		Index Future		228.85800	228.85800	228.77300	228.77300			0.00	0	100.00
IGOV	On 05/11/2015		Index Future		232.71900	232.71900	232.63400	232.63400			0.00	0	0.00
ILBI	On 07/05/2015		Index Future		609.91400	609.91400	609.45700	609.45700			0.00	0	0.00
ILBI	On 06/08/2015		Index Future		619.87600	619.87600	619.41900	619.41900			0.00	0	159.00
JIBAR FUTURE	On 18/03/2015		Jibar Tradeable Future		6.17000	93.83000	6.15000	93.85000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future		6.21000	93.79000	6.19000	93.81000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future		6.28000	93.72000	6.22000	93.78000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future		6.32000	93.68000	6.26000	93.74000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015		Jibar Tradeable Future		6.42000	93.58000	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		6.48000	93.52000	6.38000	93.62000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future		6.65000	93.35000	6.55000	93.45000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future		6.79000	93.21000	6.69000	93.31000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future		6.97000	93.03000	6.88000	93.12000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.10000	92.90000		7.02000	92.98000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.25000	92.75000		7.16000	92.84000			0.00	0	0.00
KES / R	On 16/03/2015		Foreign Exchange Future	0.13200	0.13200		0.13220	0.13220			0.00	0	8.00
KES / R	On 12/06/2015		Foreign Exchange Future	0.13270	0.13270		0.13140	0.13140			0.00	0	0.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.13080	0.13080		0.12860	0.12860			0.00	0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.13370	0.13370		0.13030	0.13030			0.00	0	1,870.00
NGN / R	On 16/03/2015		Foreign Exchange Future	0.06050	0.06050		0.06050	0.06050		21.17	0.00	0	5,506.00
NGN / R	On 12/06/2015		Foreign Exchange Future	0.05570	0.05570		0.05590	0.05590			0.00	0	23,200.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.05230	0.05230		0.05250	0.05250			0.00	0	0.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05050	0.05050		0.05070	0.05070			0.00	0	90,701.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.08510	1.08510		1.08620	1.08620			0.00	0	317.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.08640	1.08640		1.08740	1.08740			0.00	0	300.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.08830	1.08830		1.08930	1.08930			0.00	0	0.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.09060	1.09060		1.09170	1.09170			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	7.97214	122.99281		7.98301	122.90124		7.82	34,683,972.42	282	37,015.00
R186	On 07/05/2015	7.40	Put	5,144.14000	5.14414	5,243.44000	5.24344	5,144.140	7.69	0.00	0	4,229.00	
R186	On 07/05/2015	7.45	Put	4,749.57000	4.74957	4,849.42000	4.84942	4,749.570	7.71	0.00	0	4,229.00	
R186	On 07/05/2015	7.50	Put	4,367.29000	4.36729	4,467.50000	4.46750	4,367.290	7.73	0.00	0	4,229.00	
R186	On 07/05/2015	7.80	Put	2,397.37000	2.39737	2,492.57000	2.49257	2,397.370	7.85	0.00	0	300.00	
R186	On 07/05/2015	8.00	Put	1,456.24000	1.45624	1,539.09000	1.53909	1,456.240	7.97	0.00	0	4,229.00	
R186	On 07/05/2015	8.05	Put	1,268.98000	1.26898	1,347.70000	1.34770	1,268.980	8.00	0.00	0	4,229.00	
R186	On 07/05/2015	8.10	Put	1,099.90000	1.09990	1,174.18000	1.17418	1,099.900	8.03	0.00	0	4,229.00	
R186	On 06/08/2015		Bond Future	8.02449	119.69740	8.03549	119.60661		7.92	0.00	0	640.00	
R186	On 06/08/2015	8.90	Put	421.74000	0.42174	447.21000	0.44721	421.740	8.40	0.00	0	2,500.00	
R186	On 05/11/2015		Bond Future	8.06723	121.68888	8.07856	121.59717		7.70	0.00	0	0.00	
R186	On 05/11/2015	9.00	Put	751.08000	0.75108	779.51000	0.77951	751.080	8.16	0.00	0	2,600.00	
R186	On 04/02/2016		Bond Future	8.09612	118.56847	8.10769	118.47655		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	288.39374	288.39374	287.82722	287.82722			0.00	0	1,044.00	
R197	On 06/08/2015		Bond Future	287.06010	287.06010	286.49021	286.49021			0.00	0	0.00	
R197	On 07/12/2023		Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R202	On 07/05/2015		Bond Future	236.24799	236.24799	235.95200	235.95200			0.00	0	50,918.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 06/08/2015	Bond Future		236.89877	236.89877		236.60268	236.60268			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		7.71612	101.71568		7.70641	101.77192		6.14	0.00	0	14,434.00
R2023	On 06/08/2015	Bond Future		7.76714	103.37144		7.75665	103.43052		5.97	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	69.88000	0.06988	71.13000	0.07113	69.880	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		6.91024	104.13747		6.91635	104.12421		1.97	0.00	0	7,710.00
R203	On 06/08/2015	Bond Future		6.95568	105.83264		6.96157	105.82116		1.83	0.00	0	0.00
R203	On 05/11/2015	Bond Future		6.97611	103.42557		6.98258	103.41437		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		8.35321	99.25103		8.36918	99.12005			10,421,358.15	105	5,775.00
R2030	On 06/08/2015	Bond Future		8.41035	96.85832		8.42661	96.72703			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		8.48692	98.82605		8.50799	98.64190			0.00	0	18.00
R2032	On 06/08/2015	Bond Future		8.54203	100.43515		8.56353	100.24982			0.00	0	0.00
R2032	On 05/11/2015	Bond Future		8.58987	97.94961		8.61194	97.76179			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		8.55574	101.80366		8.58695	101.49995			0.00	0	32,861.00
R2037	On 06/08/2015	Bond Future		8.61014	99.20196		8.64205	98.89534			0.00	0	1,954.00
R2037	On 05/11/2015	Bond Future		8.65359	100.85285		8.68632	100.54160			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		7.14616	105.78394		7.15210	105.76502		2.97	0.00	0	14,509.00
R204	On 06/08/2015	Bond Future		7.20055	103.46973		7.20634	103.45247		2.97	0.00	0	100.00
R204	On 06/08/2015	Bond Future	8.41	Put	37.75000	0.03775	40.49000	0.04049	37.750	3.18	0.00	0	699.00
R204	On 05/11/2015	Bond Future		7.23444	105.19106		7.24058	105.17400		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		8.59851	104.02340		8.63475	103.63545			0.00	0	9,494.00
R2044	On 06/08/2015	Bond Future		8.64994	101.33266		8.68702	100.94026			0.00	0	0.00
R2044	On 05/11/2015	Bond Future		8.69105	103.01909		8.72905	102.62065			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		8.58992	103.45924		8.62099	103.11623			118,978,126.00	1,150	37,576.00
R2048	On 06/08/2015	Bond Future		8.63665	105.14335		8.66838	104.79672			0.00	0	745.00
R2048	On 05/11/2015	Bond Future		8.67891	102.46050		8.71143	102.10853			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207				7.37687	101.83397		7.37237	101.85146		3.93	0.00	0	35,423.00
R207	7.73	Call	1,554.76000	1.55476		1,580.64000	1.58064		1,554.760	4.09	0.00	0	66.00
R207			7.43700	99.84900		7.43167	99.86871			3.93	0.00	0	100.00
R207	7.46	Call	1,058.94000	1.05894		1,079.28000	1.07928		1,058.940	3.98	0.00	0	70.00
R207			7.47616	101.51027		7.47033	101.53078			3.76	0.00	0	0.00
R207	7.43	Call	1,172.78000	1.17278		1,190.53000	1.19053		1,172.780	3.80	0.00	0	53.00
R207			7.48997	99.68577		7.50000	7.50000			3.64	0.00	0	0.00
R207	7.27	Call	1,049.98000	1.04998		0.00000	0.00000		1,049.980	3.65	45,149.14	43	43.00
R207			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R207/R157			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R207/R203			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R208			7.49950	97.24947		7.49498	97.27022			4.98	194,498.94	2	60,821.00
R208			7.55215	98.83281		7.54696	98.85577			4.83	0.00	0	100.00
R208	8.85	Put	51.74000	0.05174		53.60000	0.05360		51.740	5.15	0.00	0	198.00
R208			7.59240	97.07618		7.58681	97.10000			4.78	0.00	0	0.00
R208	8.48	Put	370.98000	0.37098		373.25000	0.37325		370.980	5.10	0.00	0	2,200.00
R208			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R208/R157			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R208/R204			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R208/R207			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R209			8.50670	78.83401		8.53783	78.58386			12.51	315,336.04	4	18,143.00
R209	7.30	Call	5.21000	0.00521		5.34000	0.00534		5.210	12.00	0.00	0	700.00
R209	8.30	Put	2,590.51000	2.59051		2,792.80000	2.79280		2,590.510	12.56	0.00	0	700.00
R209			8.55478	80.11754		8.58655	79.86490			12.28	0.00	0	100.00
R209	9.90	Put	163.34000	0.16334		185.96000	0.18596		163.340	12.98	0.00	0	2,914.00
R209			8.59629	78.30163		8.62885	78.04512			12.53	0.00	0	0.00
R209			6.25000	6.25000		6.25000	6.25000				0.00	0	0.00
R209/R157			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R209/R186			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R209/R204			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R209/R208			100.00000	100.00000		100.00000	100.00000				0.00	0	0.00
R210			174.86608	174.86608		174.89808	174.89808				0.00	0	829.00
R210			177.72723	177.72723		177.76341	177.76341				0.00	0	0.00
R210			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
R211	On 07/05/2015	Bond Future	131.54271		131.54271		131.56748	131.56748			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future	132.07684		132.07684		132.10462	132.10462			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	137.47287		137.47287		137.41161	137.41161			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future	137.94605		137.94605		137.88654	137.88654			0.00	0	0.00
R212	On 31/01/2022	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/05/2015	Bond Future	8.39871		89.25612		8.41458	89.13072		10.64	0.00	0	16,829.00
R213	On 06/08/2015	Bond Future	8.45004		90.70902		8.46617	90.58325		10.42	0.00	0	0.00
R213	On 05/11/2015	Bond Future	8.49643		88.67238		8.51298	88.54494		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	8.54432		80.10973		8.57027	79.88808		13.27	0.00	0	15,271.00
R214	On 06/08/2015	Bond Future	8.59005		81.41381		8.61651	81.19001		13.03	0.00	0	0.00
R214	On 05/11/2015	Bond Future	8.63134		79.47583		8.65843	79.24869		13.32	0.00	0	0.00
R214	On 04/02/2016	Bond Future	8.66514		80.89942		8.69281	80.66919		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	21,052.35000		21,052.35000		21,044.04000	21,044.04000			0.00	0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future	21,304.69000		21,304.69000		21,299.42000	21,299.42000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.63230		4.63230		4.57290	4.57290		20.29	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.59310		4.59310		4.53460	4.53460		14.03	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.56580		4.56580		4.50950	4.50950		12.51	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.71200		1.71200		1.71190	1.71190			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.65530		1.65530		1.65510	1.65510			0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.60150		1.60150		1.60130	1.60130			0.00	0	0.00

Total for Derivatives : **17,162,002,686.29** **1,575,899** **4 437 073.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		101.33866			101.32018			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.73500		103.73651		6.72500	103.71929			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		99.75117			101.58984			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.28500		103.06507		8.29000	107.64835			0.00	0	500,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		101.17732			101.15642			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA07	On 15/04/2021	Spot Bond	8.92500	106.45475		8.92000	106.45273			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000	106.22000		10.00000	106.19200			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.30985			100.28622			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.38597			100.36217			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.15000	99.89205		9.15500	99.85221			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000	9.91562		100.00000	9.89080			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000	103.31995		10.84000	103.28982			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000	11.31200		100.00000	11.28886			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.78500	103.76068		6.77500	103.74190			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	101.32642			101.30400			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.46000	107.14250		8.46500	107.10811			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	107.31200		10.00000	107.28400			0.00	0	0.00
ABCPi3	On 07/12/2023	Spot Bond	2.38000	272.54645		2.41000	271.96512			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.34400			100.32624			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.14277			100.12363			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	99.89961			99.87932			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	99.89681			99.87598			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	99.24522			99.22308			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.99986			100.98041			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.71330			100.69301			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000	100.00000		100.00000	99.72678			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.12000	173.48127		2.15000	173.19422			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.17823		2.76000	164.17544			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.94165		2.17000	174.94142			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN14	On 10/10/2033	Spot Bond		1.82000	186.91662		1.82000	186.91815			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond		7.85625	80.39768		7.86125	80.37026			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.85625	80.39768		7.86125	80.37026			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	97.94000			97.94000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	99.77588			99.75494			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	96.63000			96.63000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	95.76000			95.76000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	95.23000			95.23000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	93.79000			93.79000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	93.19000			93.19000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	101.31884			101.29804			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	101.18394			101.16369			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	92.84000			92.84000			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			92.16000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	91.89000			91.89000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	91.62000			91.62000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	101.46130			101.44067			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		7.02500	103.06865		7.01500	103.05408			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	101.20751			101.18565			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	90.31000			90.31000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	89.80000			89.80000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.71000	108.02298		2.71000	108.02121			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN62	On 31/03/2028	Spot Bond		2.49000	161.47369		2.49000	161.47207			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.37000	214.73664		2.38000	214.43302			948,000,000,000.00	400,000,000	200,000,000.00
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			88.05000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		9.28500	91.73734		9.27500	91.76714			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			100.59000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	84.66000			84.66000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	102.48129			102.48129			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	96.21000			96.21000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	104.77000			105.13500			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	108.35620		9.63000	108.32821			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond		0.00000	99.79000			99.79000			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		9.33500	110.52558		9.34500	110.42332			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		8.63000	94.29532		8.62500	94.29538			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		9.43000	109.82025		9.44000	109.71856			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN88	On 06/09/2016	Spot Bond	0.00000		90.03000			90.03000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.01991			99.99980			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.83310			100.80981			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.01000		104.78687	8.01500	104.75057			774,567,000,000.00		96,700,000	1,574,800,000.00
ABS11	On 09/04/2021	Spot Bond	8.63500		107.67528	8.63000	107.67410			0.00		0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.89500		103.17548	6.88500	103.15761			0.00		0	0.00
ABS6	On 01/06/2020	Spot Bond	8.71500		100.12925	8.71000	100.12617			718,987,500,000.00		82,500,000	3,741,100,000.00
ABS7	On 11/09/2026	Spot Bond	9.53000		94.98978	9.54000	94.89922			0.00		0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.42500		101.73931	7.42500	101.71882			0.00		0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.19000		276.24942	2.22000	275.66002			0.00		0	0.00
ABSI3	On 31/01/2017	Spot Bond	2.04000		128.92290	2.04000	128.92315			0.00		0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.22000		131.88431	2.23000	131.80152			0.00		0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00628	100.00000	0.00627			0.00		0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		97.50396	100.00000	97.24737			0.00		0	0.00
ACL028	On 15/09/2015	Spot Bond	11.18500		101.00505	11.17500	100.97957			0.00		0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.55786		100.52883			0.00		0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		6.73699	100.00000	6.72030			0.00		0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.57131		100.54160			0.00		0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.76169		100.72244			0.00		0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		40.15556	100.00000	40.05613			0.00		0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.54440		100.51604			0.00		0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		68.58299	11.00000	68.56338			0.00		0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		40.15556	100.00000	40.05613			0.00		0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	99.82097			99.79823			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	99.80307			99.77811			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	99.82896			99.80721			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	99.82356			99.80114			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	99.82118			99.79847			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.94784			100.92126			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.94784			100.92126			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.95309			100.92639			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.95309			100.92639			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.94258			100.91613			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	94.71933			94.70067			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.31200		10.00000	107.28400			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	101.61665			101.59474			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	99.82684			99.80482			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	99.82120			99.79852			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	99.81899			99.79605			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	99.82332			99.80092			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	99.83330			99.81209			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.11500	103.17446		9.11000	103.16820			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	101.03570			101.01229			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	101.66719			101.64470			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	88.80705			88.78699			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	185.49560			184.04481			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	185.59068			184.13751			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	99.82888			99.80714			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.80947			100.78963			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.22169			100.19748			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.80998			100.79017			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.93916			100.91346			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	101.37586			101.35007			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.31200		10.00000	107.28400			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.06564			100.04340			0.00	0	540,000.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.98849			100.96965			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	99.82825			99.80643			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.83128			100.81160			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	99.84921			99.82996			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	99.85287			99.83407			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	99.84577			99.82609			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	99.83234			99.81099			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	99.83988			99.81947			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	99.84857			99.82923			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	99.84620			99.82657			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	99.77976		10.23000	99.75226			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL162		On 20/09/2015	Spot Bond	0.00000	99.84366			99.82373			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	99.84749			99.82802			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	121.16796			121.16796			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.22500	104.17433		9.23000	104.13095			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	99.83292			99.81165			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.18719		1.75000	117.18839			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	99.85717			99.83891			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	99.84580			99.82614			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	99.82369			99.80149			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	99.81823			99.79535			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	99.82915			99.80763			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00527			99.98595			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	99.47807			99.45509			0.00	0	2,500,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	101.34353			101.32494			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	99.83112			99.80985			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.77183			100.75015			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	99.81932			99.79658			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	99.83663			99.81583			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	99.82729			99.80536			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	99.82447			99.80219			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.13037			100.11234			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.33190			100.31372			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	99.82391			99.80155			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	99.82391			99.80155			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL195		On 20/06/2017	Spot Bond	0.00000	99.80076			99.77571			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	99.82260			99.80026			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	99.81352			99.78985			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	101.55946			101.53657			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	99.80076			99.77571			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	96.81522			96.79607			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	99.82025			99.79744			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	99.80950			99.78552			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	134.80624			133.69079			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	135.76414			134.64026			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	99.83352			99.81255			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	99.83505			99.81426			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.39592			100.37500			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	99.83090			99.80960			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	99.84091			99.82063			0.00	0	200,000,000.00
ACL214		On 20/09/2020	Spot Bond	0.00000	99.82369			99.80149			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	99.83330			99.81230			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	99.83352			99.81255			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	99.83085			99.80935			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	99.99451			100.01767			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.87893			100.85543			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	100.91932			100.89648			0.00	0	0.00
ADCB04		On 27/11/2017	Spot Bond	0.00000	100.31327			100.28770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCP10	On 29/05/2015	Spot Bond	0.00000		102.10949			102.08940			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		22.16079		100.00000	22.10530			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		14.89129		100.00000	14.85441			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.34052			100.31871			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond	0.00000		100.37443						0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond	0.00000		100.39698						0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		101.09704			101.07590			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		101.20300			101.17980			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		101.34416			101.31821			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		101.05482			101.03344			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.79500		101.33731		7.80000	101.31087			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		101.35002			101.32284			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		101.56604			101.53459			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.74500		99.38247		8.75000	99.34242			437,250,000,000.00	50,000,000	2,982,600,000.00
AIR02	On 30/04/2023	Spot Bond	9.43000		116.82551		9.44000	116.73540			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.11500		103.61327		7.11500	103.59359			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	9.02500		103.99471		9.01500	104.03167			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		15.72726		100.00000	15.69226			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.76000		104.69823		9.77500	104.55145			0.00	0	51,800,000.00
AIRL01	On 30/04/2028	Spot Bond	2.74000		165.96336		2.74000	165.96057			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.13345			100.11248			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.11653			100.01194			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		81.11111		100.00000	80.93126			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		101.57686			101.55550			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
APF02	On 26/09/2019	Spot Bond	0.00000		101.69643			101.67340			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		101.66366			101.64404			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.27709			100.24737			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		99.84445			99.82482			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		99.83988			99.81947			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		99.77589			99.74773			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.68377			102.31323			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		114.04500			113.98000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		93.69000			93.69000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		100.43044			104.15136			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		88.85545			88.91599			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.62000		233.71824		2.63000	233.40297			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000		109.90520			109.77344			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		110.69298			108.77675			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		98.36731			98.34390			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		106.53994			106.36839			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		88.66777			88.69489			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN034	On 20/06/2019	Spot Bond	0.00000	99.83120			99.80972			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.65564			100.63220			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.63500	206.90372		2.64500	206.61213			0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN046	On 20/12/2016	Spot Bond	100.00000	22.01890		100.00000	21.62109			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	31.56323		100.00000	31.49299			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	17.47655		100.00000	17.43327			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	17.56406		100.00000	17.52056			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	17.17026		100.00000	17.12774			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	99.99991			99.98167			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	99.84663			99.82728			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	101.50026			101.47873			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.69500	107.66927		8.70000	107.62876			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	101.12540			101.10667			0.00	800,000,000	200,000,000.00
BAW13	On 17/04/2017	Spot Bond	0.00000	101.76816			101.74812			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	101.07540			101.05539			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.65766			100.63530			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.37453			100.35123			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.20500	104.07535		9.20000	104.07175			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.26500	107.51674		7.25500	107.50120			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	58.82603		100.00000	58.68036			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	104.18233			104.16160			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.61000	107.38176		8.61500	107.34540			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.90542	103.31897		10.80821	103.34158			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA04	On 30/09/2015	Spot Bond		10.93169	102.37778		10.90867	102.35383			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.95800	102.36597		10.92457	102.34560			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	102.12517			102.09480			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.98676	102.34540		10.94245	102.33179			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.69816	102.47673		11.53381	102.83541			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	102.17357			102.14250			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	102.17357			102.14250			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	102.17364			102.14257			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.15542	102.05387		11.05821	102.07546			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.09080	102.43981		11.00989	102.45049			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.93169	102.37778		10.90867	102.35383			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		11.00144	102.58257		10.88598	102.62834			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.18012	102.16844		10.05205	102.24007			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	102.06716			102.03762			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	102.04667			102.01686			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	102.04667			102.01686			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00401			100.00200			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		9.07566	103.66736		9.04366	103.67877			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.38500	101.59044		11.39000	101.54879			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	101.98895			101.95998			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.31000	99.63372		11.31500	99.59205			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00402			100.00201			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	101.88345			101.85655			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA30	On 31/12/2015	Spot Bond		9.28000	101.82578		9.28000	101.79984			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	102.01782			101.98843			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.09500	99.62492		11.10000	99.58357			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	101.96007			101.93153			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	102.00819			101.97895			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	102.00819			101.97895			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	99.89389			99.89189			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	101.93698			101.90877			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	102.02816			101.99917			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00401			100.00200			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond		0.00000	102.02816			101.99917			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	101.94083			101.91256			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	101.96081			101.93280			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	102.02826			101.99926			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	101.48666			101.46544			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	101.59317			101.57043			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.90542	103.89079		13.80821	103.90450			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.13537	103.32408		14.99561	103.50160			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.01487	102.97043		13.86124	103.08460			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	102.63256			102.59411			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	102.63256			102.59411			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	102.63256			102.59411			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	102.72843			102.68856			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	102.29662			102.26314			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYC1U	On 31/12/2016	Spot Bond	100.00000		28.60859	100.00000	28.55432				0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000		22.28746	100.00000	22.23227				0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000		20.28409	100.00000	20.23386				0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000		12.52105	100.00000	12.49004				0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000		12.54584	100.00000	12.51442				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		15.13854	100.00000	15.10105				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		13.11729	100.00000	13.08480				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.97274		100.95426				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.98530		100.96551				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		101.19190		101.17218				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		101.26165		101.24083				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		9.45997	100.00000	9.43654				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		9.45997	100.00000	9.43654				0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		89.68059	100.00000	89.46078				0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		83.90805	100.00000	83.71560				0.00	0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		81.11111	100.00000	80.93126				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.09000		180.18366	2.12000	179.99052				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.95000		161.38923	7.96000	161.08233				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.95000		161.70826	7.96000	161.40275				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.33500		101.52654	8.34500	101.42589				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	7.69500		101.72100	7.70000	101.68656				0.00	0	100,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		101.81180		101.79260				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A2	On 21/07/2016	Spot Bond	0.00000	101.04647			101.02544			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	101.70878			101.68874			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	101.13473			101.11192			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	101.20259			101.17840			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	101.39209			101.36406			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	37.09273		100.00000	37.00088			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	100.86357			100.84211			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.88023			100.85836			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.88578			100.86377			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.95239			100.92874			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	101.04110			101.01527			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	23.21549		100.00000	23.15800			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	23.21549		100.00000	23.15800			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	99.92051			99.90043			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	99.91889			99.89841			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	9.36000	98.92469		9.36500	98.89078			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	99.91406			99.89237			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	99.90536			99.88153			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	16.65289		100.00000	16.61165			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	16.65289		100.00000	16.61165			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000	100.54580			100.51869			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.86500	103.25182		10.86000	103.23982			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BGL03	On 05/02/2025	Spot Bond		0.00000	100.90643			100.87900			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond		10.11500	100.57368		10.11500	100.54642			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond		0.00000	100.73356			100.71260			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond		100.00000	63.01880		100.00000	62.89925			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.22868			100.20652			0.00	200,000,000	100,000,000.00
BID05	On 26/06/2019	Spot Bond		0.00000	101.10859			101.08755			0.00	90,000,000	90,000,000.00
BID06	On 30/06/2019	Spot Bond		8.40500	103.32671		8.41000	103.28540			0.00	0	2,200,000,000.00
BIDC43	On 15/04/2015	Spot Bond		0.00000	98.01456			98.00537			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond		0.00000	99.00845			98.99105			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.31704			100.29730			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.36510			100.34252			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.30515			100.28542			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.32013			100.29952			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.34730			100.32509			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.45990			100.43102			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.65704			100.61725			0.00	0	0.00
BNP01	On 11/06/2015	Spot Bond		100.00000	80.04386		100.00000	79.86871			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond		100.00000	98.09264		100.00000	97.82609			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	101.08726			101.06271			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	101.11783			101.09259			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond		0.00000	99.90733			99.88879			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond		0.00000	95.75661			95.73750			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond		0.00000	95.14768			95.12880			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC013	On 19/05/2015	Spot Bond	100.00000		84.29561		100.00000	84.10138			0.00	0	0.00
BTC015	On 13/03/2015	Spot Bond	0.00000		99.94946			99.93261			0.00	0	0.00
BTC016	On 16/03/2015	Spot Bond	0.00000		99.93120			99.91401			0.00	8,800,000,000	8,500,000,000.00
BTC017	On 19/03/2015	Spot Bond	0.00000		99.87872			99.86140			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond	0.00000		99.73808			99.72062			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond	0.00000		99.52927			99.51183			0.00	2,000,000,000	500,000,000.00
BTC021	On 14/04/2015	Spot Bond	0.00000		99.42529			99.40787			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond	0.00000		99.39083			99.37343			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000		97.66572			97.64719			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond	0.00000		99.32157			99.30417			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond	0.00000		99.28422			99.26676			0.00	2,400,000,000	600,000,000.00
BTC026	On 24/04/2015	Spot Bond	0.00000		99.24893			99.23147			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond	0.00000		99.03973			99.02227			0.00	0	0.00
BTC028	On 18/05/2015	Spot Bond	0.00000		98.83053			98.81308			0.00	0	0.00
BTC029	On 21/05/2015	Spot Bond	0.00000		98.77888			98.76143			0.00	0	0.00
BTC031	On 25/05/2015	Spot Bond	0.00000		98.71109			98.69367			0.00	0	0.00
BTC032	On 28/05/2015	Spot Bond	0.00000		98.65676			98.63932			0.00	0	0.00
BTC033	On 30/03/2015	Spot Bond	0.00000		99.68708			99.66970			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		29.48452		100.00000	29.41151			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		99.89520			99.87413			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.46098			100.43794			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.31000		112.16731		9.31500	112.13128			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		106.03448			106.01162			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.32000		104.91885		9.32500	104.88703			50,328,000,000,000.00	5,400,000,000	1,400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL12	On 06/09/2018	Spot Bond	12.29500	97.48226	12.30000	97.43706					0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	98.05248		98.01881					0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.59500	98.07537	12.60000	98.02755					0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.50963		100.48684					0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.56000	102.71538	9.36500	103.06669				956,000,000,000.00	100,000,000	50,000,000.00	
CBL17	On 23/08/2019	Spot Bond	0.00000	97.08093		97.04603					0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.59500	95.39223	12.60000	95.34393					0.00	0	270,000,000.00
CBL19	On 02/11/2015	Spot Bond	0.00000	101.26115		101.24055					0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	91.74563		91.70797					0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.49914		100.47692					0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	11.90500	90.09428	11.90000	90.08281					0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.80000	118.16011	9.81000	118.06750					0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.08000	111.93422	10.09000	111.84106					0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.96000	114.25054	8.97000	114.15149					0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.04291		100.05828					0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.51000	105.99613	11.51500	105.95855					0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	102.13487		102.10563					0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	102.67160		102.64342					0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.31210	10.00000	107.28410					0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	101.80654		101.77918					0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	99.72855		102.06282					0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	101.21598		101.18871					0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	102.15914		102.11462					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CIG02	On 30/08/2016	Spot Bond		0.00000	100.24355			100.21731			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	101.73832			101.71350			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	101.80575			101.77995			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	101.88326			101.85635			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.74244			100.70415			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.73495			100.69703			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.77452			100.73462			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	99.82898			99.80724			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.48018			100.46163			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	101.92546		10.11000	101.89771			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	101.38742			101.36494			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	121.09158		2.76000	121.08944			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	120.93945		3.14000	120.93612			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	100.26397		8.25000	100.24194			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		2.92000	121.81482		2.93000	121.74077			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	120.54042		2.40000	120.53947			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	99.75711			99.72647			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.36500	103.63101		8.36500	103.60769			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN219		On 20/10/2016	Spot Bond	0.00000	101.10261			101.07984			0.00	0	0.00
CLN220		On 20/10/2016	Spot Bond	0.00000	101.12247			101.10038			0.00	0	0.00
CLN221		On 20/10/2016	Spot Bond	8.41500	103.72032		8.41500	103.69683			0.00	0	0.00
CLN222		On 20/10/2016	Spot Bond	8.41500	103.72032		8.41500	103.69683			0.00	0	0.00
CLN225		On 09/12/2016	Spot Bond	8.46500	102.53723		8.46500	102.51388			0.00	0	0.00
CLN226		On 20/12/2016	Spot Bond	0.00000	99.82467			99.80238			0.00	0	0.00
CLN227		On 20/12/2016	Spot Bond	0.00000	99.80612			99.78154			0.00	0	0.00
CLN230/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.31200		10.00000	107.28400			0.00	0	0.00
CLN231/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.31200		10.00000	107.28400			0.00	0	0.00
CLN237		On 14/02/2017	Spot Bond	0.00000	100.50822			100.48622			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	100.35710			100.33337			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	100.40470		9.35000	100.37937			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	100.40470		9.35000	100.37937			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	99.92966			99.91187			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	101.51965			101.50065			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	101.52693			101.50845			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	101.52731			101.50886			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	101.51965			101.50065			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	101.51965			101.50065			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	101.55862			101.53933			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	102.43877			102.41860			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN257	On 26/03/2017	Spot Bond	0.00000	102.08227			102.06148			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	102.53283			102.51283			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	102.53283			102.51283			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	102.53283			102.51283			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	101.99846			101.97736			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.02500	106.52090		9.03000	106.47808			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	101.61048			101.58844			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	99.79997			99.77461			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.16010			100.13856			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.16137			100.13996			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.20668			100.18648			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.36252			100.34002			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.37709			100.35059			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.37225			100.35237			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.59936			100.57918			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.93030			100.95686			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	99.89735			99.87853			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	101.58543			101.56587			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	99.83134			99.81008			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	101.00872			100.98643			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.66331			100.64005			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	102.03011			102.00561			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond	0.00000	101.82602			101.80119			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond	0.00000	103.97628			103.95532			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.31200		10.00000	107.28400			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond	0.00000		101.61432			101.58899			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond	0.00000		101.80610			101.78155			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond	0.00000		101.67935			101.65404			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond	0.00000		99.81238			99.78857			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond	0.00000		101.63877			101.61355			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond	0.00000		101.78213			101.75714			0.00	280,000,000	140,000,000.00
CLN299	On 30/06/2017	Spot Bond	0.00000		101.77321			101.74778			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		101.03136			101.00963			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		100.56983			100.54442			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.56500		97.78275		10.55500	97.80490			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	11.08500		94.45465		11.07500	94.47690			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		101.69500			101.67068			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		99.79814			99.77276			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.55706			100.53220			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.98821			100.96499			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.91452			100.88905			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN321	On 30/04/2018	Spot Bond	8.80500	103.19187		8.80500	103.16732			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	99.82260			99.80026			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.97609			100.95108			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	125.91469			125.91469			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	99.81124			99.78750			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	99.79858			99.77326			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	99.82042			99.79760			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	99.74742			99.71555			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	77.84022			77.78549			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	99.80320			99.77824			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	101.69500			101.67068			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	100.96524			100.94144			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	99.76650			99.73719			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	101.70477			101.68032			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	99.74902			99.71736			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	99.79436			99.76835			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	99.84411			99.82424			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond	0.00000	99.80470			99.78013			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond	0.00000	100.95602			100.93243			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond	0.00000	100.65747			100.63477			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond	0.00000	101.65588			101.63212			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.91698			100.89531			0.00	200,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN353		On 28/05/2019	Spot Bond	0.00000	100.21787			100.19471			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	104.36716			104.34117			0.00	0	0.00
CLN358		On 30/04/2018	Spot Bond	0.00000	102.94195			102.91789			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	103.02347			102.99991			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	99.83833			99.81795			0.00	0	0.00
CLN361		On 20/03/2024	Spot Bond	10.55000	99.77305		10.55000	99.74471			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	9.74500	104.53225		9.73500	104.56580			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	99.83422			99.81313			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	103.28676			103.25839			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	11.88500	105.68381		11.87500	105.70683			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.92547			100.89667			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	11.91500	105.36920		11.90500	105.38928			0.00	0	0.00
CLN368		On 26/07/2022	Spot Bond	10.02000	106.84002		10.02000	106.81117			0.00	0	0.00
CLN369		On 06/08/2023	Spot Bond	0.00000	100.92547			100.89667			0.00	0	0.00
CLN370		On 26/07/2022	Spot Bond	0.00000	101.04156			101.01703			0.00	0	0.00
CLN371		On 20/03/2024	Spot Bond	0.00000	102.08433			102.05530			0.00	0	0.00
CLN372		On 20/09/2023	Spot Bond	0.00000	99.83690			99.81614			0.00	0	0.00
CLN373		On 20/09/2023	Spot Bond	0.00000	99.83322			99.81201			0.00	0	0.00
CLN374		On 20/06/2019	Spot Bond	0.00000	99.83336			99.81214			0.00	0	0.00
CLN375		On 30/06/2017	Spot Bond	0.00000	101.76736			101.74199			0.00	0	0.00
CLN376		On 20/03/2021	Spot Bond	9.25500	102.62349		9.25000	102.62096			0.00	0	0.00
CLN377		On 30/06/2017	Spot Bond	0.00000	104.86666			104.83097			0.00	0	0.00
CLN378		On 20/06/2019	Spot Bond	0.00000	99.80404			99.77939			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN379	On 20/03/2024	Spot Bond		10.57000	99.65856		10.57000	99.63020			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond		11.00000	99.76363		11.00000	99.73413			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond		0.00000	101.01935			100.99887			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond		0.00000	99.80076			99.77571			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond		0.00000	101.03231			101.01112			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond		11.67500	101.77869		11.66500	101.80420			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond		0.00000	99.78155			99.75411			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond		0.00000	99.83311			99.81190			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond		0.00000	101.12950			101.10399			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond		0.00000	99.82142			99.79873			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	101.46381			101.44221			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond		0.00000	99.84735			99.82788			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond		0.00000	99.83134			99.81008			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	99.82150			99.79904			0.00	0	0.00
CLN395	On 02/03/2018	Spot Bond		0.00000	100.12574			100.10322			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	41.16238		7.01000	41.15474			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	169.69279			170.34781			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		8.33500	146.12202		8.34500	145.95681			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		7.95000	161.38923		7.96000	161.08233			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		7.95000	161.70826		7.96000	161.40275			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	95.74967			95.73052			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF02		On 20/10/2015	Spot Bond	0.00000	95.71333			95.69402			0.00	0	0.00
CLNF03		On 10/10/2016	Spot Bond	0.00000	101.37236			101.34930			0.00	0	0.00
CLNF04		On 10/10/2016	Spot Bond	0.00000	101.37236			101.34930			0.00	0	0.00
CLNF05		On 20/09/2016	Spot Bond	0.00000	99.82248			99.79993			0.00	0	0.00
CLNF06		On 20/12/2016	Spot Bond	0.00000	99.83460			99.81355			0.00	0	0.00
CLNF07		On 20/06/2017	Spot Bond	0.00000	99.83227			99.81092			0.00	0	0.00
CLNF08		On 10/07/2017	Spot Bond	0.00000	101.36210			101.33808			0.00	0	0.00
CLNF09		On 20/06/2017	Spot Bond	0.00000	99.81932			99.79658			0.00	0	0.00
CLNF10		On 24/07/2017	Spot Bond	0.00000	100.98821			100.96499			0.00	0	0.00
CLNF11		On 20/03/2018	Spot Bond	0.00000	99.83549			99.81476			0.00	0	0.00
CLNF12		On 20/06/2019	Spot Bond	0.00000	99.83767			99.81699			0.00	0	0.00
CLNF13		On 20/06/2019	Spot Bond	0.00000	99.83875			99.81820			0.00	0	0.00
CLNF14		On 20/09/2019	Spot Bond	0.00000	99.83762			99.81694			0.00	0	0.00
COH001		On 26/11/2018	Spot Bond	0.00000	100.34307			100.31713			0.00	0	0.00
COH002		On 15/04/2019	Spot Bond	0.00000	101.34938			101.32537			0.00	0	0.00
COJ02		On 15/09/2016	Spot Bond	8.54500	108.19447		8.54500	108.16966			0.00	0	0.00
COJ04		On 05/06/2018	Spot Bond	8.51000	103.73516		8.51500	103.69739			0.00	0	820,000,000.00
COJ05		On 05/06/2023	Spot Bond	9.89500	116.02068		9.89000	116.01998			0.00	0	0.00
COJ06		On 09/12/2015	Spot Bond	7.47500	105.11419		7.46500	105.10031			0.00	0	0.00
COJ07		On 23/03/2021	Spot Bond	9.46500	110.99417		9.46000	110.98926			0.00	0	0.00
COJG01		On 09/06/2024	Spot Bond	9.52500	106.53867		9.51500	106.57368			0.00	0	0.00
COT01		On 03/04/2023	Spot Bond	9.89500	99.70154		9.88500	99.72827			0.00	0	0.00
COT02		On 03/04/2028	Spot Bond	10.68000	101.12976		10.69000	101.03300			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT03	On 05/06/2028	Spot Bond	10.68000	93.94985	10.69000	93.85737					0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.28281		100.25947					0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.98357		100.96355					0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	9.11199	100.00000	9.42085					0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.31318		100.29094					0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	101.66335		101.64268					0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	102.64734		102.62788					0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.26993		100.24722					0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000	100.36995		100.35233					0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000	100.40849		100.38904					0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	9.16127	100.00000	8.87359					0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	11.07584	100.00000	11.85711					0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.23000	100.86689	11.22500	100.86283					0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	13.05002	100.00000	13.01841					0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	5.52429	100.00000	5.51091					0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	13.72236	100.00000	13.68911					0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.86620		100.84686					0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.88500	100.77808	7.89000	100.74537					0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.37699		100.35639					0.00	140,000,000	70,000,000.00
DENG56	On 25/02/2016	Spot Bond	0.00000	100.29294		100.27205					0.00	0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000	100.17327		100.15191					0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	59.70184	100.00000	59.55235					0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.01215		100.03812					0.00	24,000,000,000	10,000,000,000.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	101.40228		101.37988					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLTC09	On 05/08/2015	Spot Bond		0.00000	100.71181			100.69204			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond		0.00000	100.74964			100.72830			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	99.76694			99.73767			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond		0.00000	101.66027			101.62437			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond		0.00000	99.79749			99.77202			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	102.02026			101.98836			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond		8.45500	104.81480		8.45000	104.81535			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.21500	112.77747		7.21500	112.75552			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		8.30500	105.38729		8.30000	105.38400			2,171,757,500,000.00	261,500,000	1,790,000,000.00
DV23	On 27/02/2023	Spot Bond		9.09500	105.40206		9.08500	105.43384			421,841,561,500.00	46,381,700	1,135,166,600.00
DV24	On 18/02/2024	Spot Bond		9.15500	103.79594		9.14500	103.83176			0.00	0	500,000,000.00
DV29	On 18/02/2029	Spot Bond		9.31000	106.70041		9.32500	106.55280			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond		0.00000	101.44491			101.42603			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond		0.00000	101.35860			101.33985			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond		0.00000	99.92489			99.90602			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond		0.00000	100.37539			100.35487			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.98146			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.98119			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.51527			100.49514			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond		0.00000	99.70843			99.69029			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond		0.00000	100.89989			100.87898			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		7.81500	126.06324		7.81000	126.06151			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	95.04625			94.99301			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	2.25500		100.27796		2.26000	100.19153			45,100,000,000,000.00	20,000,000,000	48,200,000,000.00
EL15	On 29/06/2015	Spot Bond	1.20000		134.84204		1.20000	134.84545			55,800,000,000,000.00	46,500,000,000	01,900,000,000.00
EL28	On 02/05/2028	Spot Bond	2.19000		122.57142		2.19000	122.57116			43,800,000,000,000.00	20,000,000,000	40,500,000,000.00
EL29	On 19/11/2029	Spot Bond	2.17000		110.31140		2.17000	110.31123			0.00	0	13,400,000,000.00
EL30	On 29/07/2030	Spot Bond	2.15000		110.43802		2.15000	110.43791			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.20000		102.71309		2.21000	102.57344			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.23500		100.61364		2.24000	100.53001			44,700,000,000,000.00	20,000,000,000	37,000,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.35500		106.23799		9.35000	106.23261			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.20500		106.89314		9.20000	106.89065			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.73000		105.43833		9.74000	105.35022			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.94500		99.42121		9.96000	99.33046			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	10.08500		106.89310		10.10000	106.79390			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000		100.47054			100.44878			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000		96.55393			96.53062			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000		99.99985			99.98115			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000		100.73119			100.70910			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000		100.70353			100.68225			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000		100.66686			100.64668			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000		102.20427			102.18477			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000		100.30507			100.28712			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000		100.33287			100.31329			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.34415			100.32247			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	81.85819		100.00000	81.67907			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.04500	103.00033		11.03500	102.97324			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.52647			103.25846			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	99.99367			99.96714			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.21394			100.18854			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.67500	100.98874		9.68000	100.94970			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	101.48052			101.45692			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	97.18592			97.15739			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	100.50729			100.48416			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	100.53826			100.51377			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.31200		10.00000	107.28400			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.45240			100.43102			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.47080			100.44861			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.44872			100.42749			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.46405			100.44216			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.46401			100.44277			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.45779			100.43683			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.80000	100.66796		6.80000	100.64979		411,400,000,000,000.00	60,500,000,000	00,800,000,000.00	
ES18	On 20/04/2018	Spot Bond	7.66500	107.92882		7.67000	107.89255		549,056,980,500.00	71,631,700	15,314,756,100.00	
ES23	On 25/01/2023	Spot Bond	8.38000	110.45365		8.37000	110.48880		419,257,203,150,000.00	50,030,692,500	26,190,309,500.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES26	On 02/04/2026	Spot Bond	8.70500	97.46983		8.71500	97.37977			7,582,865,435,500.00	871,093,100	76,929,455,200.00
ES33	On 15/09/2033	Spot Bond	9.37000	83.64675		9.40000	83.39741			85,676,088,578,000.00	9,143,659,400	98,381,540,700.00
ES42	On 25/04/2042	Spot Bond	9.39000	94.51329		9.41500	94.26380			0.00	0	53,000,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.45544			100.43267			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.46952			100.44606			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.34438			100.32146			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	101.09702			101.07599			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	101.55691			101.53583			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.36991			100.34706			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	103.00318			102.98380			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.33670			100.31581			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.19507			100.17354			0.00	0	0.00
FIFC16	On 12/06/2015	Spot Bond	100.00000	82.49119		100.00000	100.00000			2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.30969		100.00000	11.28137			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.00739		100.00000	10.97983			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	99.92255			99.90301			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	98.65910			98.63625			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	99.91281			99.89086			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	99.90632			99.88276			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.19500	99.69154		9.20000	99.65146			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.03391			100.01696			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.03384			100.01689			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	101.00785			100.98508			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB11	On 11/12/2022	Spot Bond	0.00000	102.99592			102.97734			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.22902			100.20406			0.00	4,000,000,000	2,000,000,000.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.23277			100.20744			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.95500	102.92231	9.95000		102.91769			0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000	100.15423			100.12560			0.00	1,500,000,000	1,650,000,000.00
FRBC21	On 21/12/2018	Spot Bond	9.97500	108.88044	9.98000		108.83528			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	102.00143			101.97673			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.22000	131.88431	2.23000		131.80152			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.22000	275.66075	2.25000		275.07263			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.42500	110.78536	2.42500		110.78441			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000	161.82624	2.47000		161.82471			988,000,000,000.00	400,000,000	200,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.26000	218.09433	2.27000		217.78557			226,000,000,000.00	100,000,000	50,000,000.00
FRBN04	On 15/09/2015	Spot Bond	7.29500	102.93218	7.28500		102.91688			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.70000	64.83993	7.70100		64.79689			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.43000	41.10984	9.43200		41.07451			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9,367.00000	39.77195	9.67000		39.73748			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	104.19309	100.00000		103.91962			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.24725			100.21761			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	102.10904			102.08324			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	101.82479			101.80261			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	102.00410			101.97963			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC118	On 20/06/2017	Spot Bond	0.00000	101.98836			101.96276			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	101.89448			101.87010			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	99.78440			99.75729			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000	101.95562			101.93044			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	102.08004			102.05325			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	102.56654			102.53338			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	102.49021			102.45805			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	20.11834		100.09221	20.06848			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	101.77437			101.75155			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	110.69342			110.72207			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	102.34931			102.32043			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	103.73824			103.71821			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	101.96027			101.93636			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	101.98217			101.95798			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	101.80943			101.78744			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	101.85736			101.83345			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	102.43569			102.40424			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	101.82460			101.80113			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	63.37438		13.22500	63.35148			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	101.71978			101.69765			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	101.72196			101.69980			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	102.52451			102.49339			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	101.80058			101.77741			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.65500	99.40204		3.65500	99.39787			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	101.87920			101.85501			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	101.87920			101.85501			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.38225			100.35585			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	101.69500			101.67068			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC174	On 20/06/2018	Spot Bond	0.00000	99.90575			99.88210			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	101.77001			101.74724			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	101.72850			101.70627			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.88025			100.85281			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	102.02548			101.99939			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.63322			100.61054			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.87119			100.84402			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	101.11508			101.08889			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	102.32662			102.29661			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	101.83989			101.81622			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	102.33628			102.30757			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	101.70885			101.68687			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	101.85736			101.83345			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	101.85736			101.83345			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	99.92648			99.90788			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	101.45441			101.43282			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	101.53349			101.51074			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	101.54835			101.52844			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.31200		10.00000	107.28400			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	101.27088			101.25025			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	101.96216			101.93690			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	101.25535			101.23535			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	101.52980			101.51061			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	101.19245			101.17248			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC199	On 10/04/2016	Spot Bond	0.00000	101.19566			101.17564			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	101.16768			101.14527			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	101.06168			101.04133			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000	101.16768			101.14527			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000	101.05744			101.03717			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000	100.78171			100.75812			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000	100.83009		8.75000	100.80558			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000	105.81985			105.79548			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000	11.09453		100.00000	11.06706			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000	10.12876		100.00000	10.10368			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000	96.74414			96.70755			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000	1.76606		100.00000	1.76169			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000	100.39774			100.37180			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000	22.58279		100.00000	22.52687			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000	100.69306			100.67012			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000	8.77319		100.00000	8.75193			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000	16.90709		100.00000	16.86475			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000	100.69303			100.67009			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000	16.87729		100.00000	16.83503			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000	100.69135			100.66847			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000	100.65695			100.63518			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000	100.80797			100.78500			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000	100.75915			100.73754			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.03000	125.39845		3.04000	125.31752			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC222	On 10/11/2016	Spot Bond	0.00000		100.62176			100.60025			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.61364			100.59241			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.61364			100.59241			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.44987			100.42624			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		101.57042			101.55120			0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond	100.00000		32.92734	100.00000	32.84757			1,600,000,000,000,000.00	16,000,000,000	16,000,000,000.00	
FRC228	On 16/09/2016	Spot Bond	100.00000		0.00000	100.00000	100.00000				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		101.96679			101.94280			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		101.95589			101.93204			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.04243			100.02104			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.98706			100.96375			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.56000		121.35125	3.57000	121.27152				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		101.99087			101.96657			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		102.01054			101.98599			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.61000		120.97719	3.62000	120.89758				0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.59000		121.12666	3.60000	121.04700				0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.36000		125.84924	3.36000	125.84496				0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.43000		134.96902	3.43000	134.96428				0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		101.10584			101.07974			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		101.73724			101.71617			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		101.97779			101.95366			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		102.30129			102.27303			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		102.21824			102.19104			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC94A	On 20/03/2017	Spot Bond	0.00000	101.90758			101.88302			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	101.90540			101.88087			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	102.17009			102.15164			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	99.92916			99.91123			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	12.55516	100.00000		12.52406			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	33.65402	100.00000		33.57250			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	94.24659	100.00000		93.92602			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	23.70284	100.00000		23.64414			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000	6.73699	100.00000		6.72030			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000	12.36554	100.00000		12.33492			8,000,000,000,000.00	80,000,000	40,000,000.00
FRI15	On 14/03/2015	Spot Bond	5.50000	151.61241	5.50000		151.59837			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000	101.37657			101.35864			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	101.89318			101.87390			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	102.08981			102.06918			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	101.35298			101.33212			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.91590			100.89410			0.00	100,000,000	100,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	99.80998			99.78860			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	98.34718			98.32591			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000	100.06567	100.00000		8.16277			0.00	13,300,000,000	13,300,000,000.00
FRS100	On 15/01/2024	Spot Bond	2.06800	104.21276	2.06800		104.21287			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.35500	136.67563	2.36000		136.55146			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	101.00959			100.98930			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	101.37572	10.38000		101.34687			0.00	0	1,090,000,000.00
FRS104	On 23/01/2024	Spot Bond	10.38000	101.37572	10.38000		101.34687			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS105	On 10/11/2015	Spot Bond	0.00000	108.68000			108.68000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	101.02220			100.99803			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.49500	110.20192		2.50000	110.10372			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.57000	208.79215		2.58000	208.49764			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.46500	110.78624		2.47000	110.68751			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	101.15659			101.13796			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.60000	207.91796		2.61000	207.62479			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000	101.10101			101.07335			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.51000	109.95328		2.51000	109.95209			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.55500	109.04431		2.56000	108.94716			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000	101.32129			101.30266			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000	49.36000			49.36000			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000	100.62951			100.61043			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.66000	107.05343		2.66500	106.95811			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.72000	204.46582		2.73000	204.17796			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.77000	203.04824		2.78000	202.76257			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.44000	96.86089		2.44000	96.86002			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.80000	202.20351		2.81000	201.91912			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	2.93500	102.04324		2.94000	101.95249			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000	100.53829			100.51973			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.34000	273.32105		2.37000	272.73803			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.23000	275.46486		2.26000	274.87717			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.95000	261.79042		2.98000	261.23256			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS46	On 31/01/2022	Spot Bond	2.69000	128.07567		2.70000	127.99396			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.94986			100.92792			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.22000	127.85172		2.23000	127.77147			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	101.17897			101.15623			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	101.40110			101.37807			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.78836			100.76593			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.33500	110.46995		2.34000	110.35680			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	21.20625		104.97509	21.15260			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	24.82704		101.07593	27.63756			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	21.49121		100.44759	21.43778			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	29.30822		100.76967	29.23515			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	2.09000	118.40026		2.10000	118.15815			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	111.32750		2.37000	111.32672			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	98.75356			98.75246			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.40000	111.03142		2.40000	111.03054			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.31257			100.28695			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.43000	344.09428		2.46000	343.36041			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.66331			100.64128			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.28537			100.26195			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	6.00500	99.96710		5.99500	99.95075			0.00	0	13,600,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.48500	100.65678		7.48500	100.63635			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX17	On 15/09/2017	Spot Bond	7.99000	101.06973		7.99500	101.03661			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.16500	110.54882		8.17000	110.51055			0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	8.67500	104.11493		8.67000	104.10956			1,019,312,500,000.00	117,500,000	957,900,000.00
FRX20	On 01/10/2020	Spot Bond	8.95500	103.00275		8.95000	102.99938			0.00	0	34,200,000,000.00
FRX23	On 28/02/2023	Spot Bond	9.54500	90.38806		9.53500	90.41660			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.81000	108.49947		9.82000	108.40663			2,011,050,000,000.00	205,000,000	98,879,200,000.00
FRX26	On 01/10/2026	Spot Bond	10.04000	100.57215		10.04000	100.54509			0.00	0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.46000	94.78360		8.00000	115.19326			142,256,000,000,000.00	13,600,000,000	50,600,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.50000	92.82571		10.48500	92.90780			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.96000	84.63778		9.98500	84.41722			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	101.55138			101.53267			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	101.57325			101.55427			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	101.62790			101.60822			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	101.71539			101.69459			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	101.78099			101.75936			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	102.06522			102.03997			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.37867			100.35862			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.39478			100.37392			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.23977			100.21850			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.40935			100.38776			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.42553			100.40312			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.43900			100.41592			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.49821			100.47215			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS3A1U	On 20/02/2016	Spot Bond	100.00000		53.83286	100.00000	53.69806				0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		9.03166	100.00000	9.00904				0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.51526	100.00000	1.51147				0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.25422	100.00000	0.25358				0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		101.38618		101.36508				0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		101.34346		101.32395				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.11000		104.64315	9.11500	104.60819				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		100.62137		100.60362				0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		8.95202	100.00000	8.93034				0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		15.53443	100.00000	15.49679				0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.02445	100.00000	10.99774				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		100.89659		100.87536				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.93167		100.90964				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.97517		100.95215				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		101.03553		101.01114				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		101.11664		101.09647				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT03	On 15/10/2015	Spot Bond		0.00000	101.17439			101.15353			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond		0.00000	100.77564			100.75782			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond		0.00000	100.01901			99.99984			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond		0.00000	100.37895			100.35556			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond		0.00000	101.62358			101.60310			0.00	0	0.00
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	101.37203			101.35269			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	103.18631			103.16729			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	95.22066			95.18377			0.00	0	1,302,500,000.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		9.34983		100.00000	9.32642			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	101.22811			101.20858			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	99.98059			99.96128			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.79558			100.77410			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.80483			100.78310			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond		0.00000	100.85354			100.83612			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond		0.00000	100.62137			100.60362			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	101.11822			101.09667			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.29842	100.28175		7.29842	100.26188			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.16767			101.14515			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.29891	104.41639		8.29891	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	101.23121			101.20746			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.74931	104.41639		8.74931	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000	101.30884			101.28358			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	101.14225			101.12033			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000	101.31910			101.29564			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000	101.36463			101.34034			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.69399			100.67076			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.31200		10.00000	107.28400			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.99000	102.18391		8.99500	102.15027			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000	100.49283			100.46705			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000	100.46329			100.43898			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.03500	108.44491		8.03000	108.44384			1,106,419,500,000.00	137,700,000	1,468,700,000.00
HWAY23	On 07/12/2023	Spot Bond	2.06000	278.81788		2.09000	278.22287			0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.06000	284.94785		2.09000	284.28232			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.32000	100.38138		9.35000	100.09105			380,256,000,000.00	40,800,000	3,800,400,000.00
HWAY35	On 31/07/2035	Spot Bond	9.32000	100.37020		9.35000	100.07517			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF02U	On 30/09/2016	Spot Bond	100.00000		25.07021		100.00000	25.00813			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		63.11766		100.00000	62.96136			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		30.16283		100.00000	30.08814		8,000,000,000,000,000.00	80,000,000,000	13,400,000,000.00	
HWF06U	On 20/11/2016	Spot Bond	100.00000		22.04994		100.00000	21.99473			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		97.85299		100.00000	97.59548			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		107.31200		10.00000	107.28400			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.76000		117.54374		1.76000	117.54487		165,695,200,000,000.00	94,145,000,000	85,942,666,200.00	
I2038	On 31/01/2038	Spot Bond	1.73500		126.21393		1.74000	126.10118		116,019,450,000,000.00	66,870,000,000	15,684,425,400.00	
I2046	On 31/03/2046	Spot Bond	1.85500		125.82875		1.85500	125.82967		109,779,085,500,000.00	59,180,100,000	89,892,288,900.00	
I2050	On 31/12/2050	Spot Bond	1.88000		133.72423		1.88000	133.72508		64,274,756,000,000.00	34,188,700,000	53,817,386,500.00	
IBC01	On 16/03/2015	Spot Bond	0.00000		99.25000			99.15000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.18500		100.00000		7.17500	99.98034			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.98265			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000		101.89014			101.87095			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.96500		101.39173		7.96500	101.36985			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.86000		105.52818		7.86500	105.49207			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.78500		101.14270		7.78500	101.12136			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.76995			100.74861			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	2.20000		128.54524		2.20000	128.54493			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.29000		131.30898		2.30000	131.22637			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		101.41851			101.39930			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		101.82286			101.80206			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.98000		105.96128		7.98500	105.92498			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL40	On 15/06/2015	Spot Bond	0.00000	100.05377			100.03635			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.79794			100.77985			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.57430			100.55370			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.31200		10.00000	107.28400			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.52500	100.09396		8.53000	100.05529			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.97500	94.44512		8.97000	94.44074			489,137,500,000.00	54,500,000	2,436,400,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000	99.72577			99.70694			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.38000	100.46839		8.06500	101.27103			217,042,000,000,000.00	25,900,000,000	66,300,000,000.00
IBL50	On 02/08/2020	Spot Bond	9.02500	101.25353		9.02000	101.24989			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000	100.64667			100.62651			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000	100.76569			100.74520			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000	99.94928		7.90000	99.92789			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.30500	100.31602		8.31000	100.27900			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000	100.84286			100.82032			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000	100.52659			100.50625			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.63000	102.19152		7.63500	102.16147			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.26500	103.69610		8.27000	103.65606			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.37500	105.88593		9.36500	105.92087			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	101.41871			101.39846			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.88033			100.86059			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.83321			100.81301			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.85039			100.82979			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.86743			100.84641			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond	100.00000	8.53205		100.00000	0.00000			500,000,000,000,000.00	5,000,000,000	5,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00784		100.00000	0.00782			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		101.02833			101.00893			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.99248			100.97210			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.60500		102.05486		8.60000	102.05300			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000		100.32698			100.30514			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000		100.33766			100.31515			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.68000		102.01575		9.69000	101.92743			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000		101.96920		5.00000	101.95530			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000		101.96920		5.00000	101.95530			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000		100.54719		5.00000	100.53347			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000		101.97291		5.00000	101.95907			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000		99.97812		4.00000	99.96718			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000		101.60125		4.00000	101.59019			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000		46.81589		100.00000	46.69995			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000		46.63149		100.00000	46.51601			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000		46.63149		100.00000	46.51601			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		108.82337		9.20000	108.79649			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.54793			100.52303			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.25806		100.00000	7.24047			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000		101.03421			101.01582			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.71500		99.92842		8.71500	99.90459			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.58450			100.55615			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		14.25420		100.00000	14.21851			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN253U	On 04/07/2015	Spot Bond	100.00000		94.24659	100.00000	93.92602				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		15.04325	100.00000	15.00600				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		16.23442	100.00000	16.19377				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.32274	100.00000	1.32021				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.93412	100.00000	9.90952				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		8.99419	100.00000	8.97166				0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000		100.00000	100.00000	99.72678				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.92602	100.00000	10.89897				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		32.04501	100.00000	31.96567				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		75.41322	100.00000	75.25773				0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		70.32755	100.00000	70.19231				0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		69.52381	100.00000	69.39163				0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		84.29561	100.00000	84.10138				0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.30000		99.96549	6.30000	99.98274				0.00	0	0.00
INA513	On 24/03/2015	Spot Bond	100.00000		96.81698	100.00000	100.00000				0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.30000		99.50195	6.40000	99.44203				0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.40000		99.37273	6.40000	99.32081				0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.40000		99.25167	6.40000	99.19988				0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.40000		99.01044	6.50000	98.94280				0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.50000		98.87312	6.50000	98.82092				0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.50000		98.62999	6.50000	98.57805				0.00	0	0.00
INA523	On 03/06/2015	Spot Bond	6.50000		98.49159	6.50000	98.43980				0.00	0	0.00
INA524	On 09/06/2015	Spot Bond	6.50000		98.38805	100.00000	80.21978			2,600,000,000,000.00	400,000,000	400,000,000.00	
ING114	On 31/12/2015	Spot Bond	0.00000		101.83507		101.80887				0.00	480,685,000	240,342,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING115		On 31/03/2016	Spot Bond		10.90542	102.96703	10.80821	102.98957			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond		10.90542	102.18797	10.80821	102.21033			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond		0.00000	101.91363		101.89004			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond		0.00000	101.87685		101.85374			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond		6.50000	102.85160	6.50000	102.83353			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond		0.00000	101.93378		101.90889			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond		0.00000	93.39084		93.40197			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond		0.00000	99.91833		99.89782			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond		0.00000	101.14204		101.12178			0.00	0	0.00
ING211/JIBAR		On 25/11/2020	Spot Bond		10.00000	107.31200	10.00000	107.28400			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond		0.00000	101.85593		101.83197			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond		0.00000	101.97737		101.95263			0.00	0	0.00
ING251		On 12/04/2015	Spot Bond		0.00000	101.08359		101.06540			0.00	0	0.00
ING270		On 18/03/2015	Spot Bond		0.00000	103.30822		103.28932			0.00	0	0.00
ING274		On 28/05/2015	Spot Bond		0.00000	98.67641		98.65772			0.00	0	0.00
ING292		On 15/07/2015	Spot Bond		0.00000	101.02692		101.00767			0.00	0	0.00
ING297		On 10/09/2015	Spot Bond		100.00000	66.72761	100.00000	0.00000			0.00	0	0.00
INGR04		On 08/05/2015	Spot Bond		0.00000	105.94904		105.92973			0.00	0	0.00
INLV01		On 12/08/2024	Spot Bond		0.00000	100.79877		100.76937			0.00	0	0.00
IP273U		On 14/04/2015	Spot Bond		100.00000	91.70854	100.00000	91.47870			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond		0.00000	101.24256		101.22298			0.00	0	0.00
IPF01/JIBAR		On 25/11/2020	Spot Bond		10.00000	107.31200	10.00000	107.28400			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond		0.00000	101.23129		101.21022			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF03	On 13/04/2017	Spot Bond	0.00000		101.24707			101.22572			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.47500		104.22327		8.47500	104.19951			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		101.43565			101.41446			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		101.46958			101.44789			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		101.49222			101.47020			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		101.15896			101.13838			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		101.21694			101.19532			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond	0.00000		100.99803			100.98021			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.35500		102.94300		9.35000	102.94014			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		102.10255			102.08229			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.55000		107.20939		8.55500	107.17316			891,765,000,000.00	104,300,000	1,526,700,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		101.39054			101.36833			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		101.28384			101.26231			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		99.67523			99.65143			0.00	0	3,400,000,000.00
IV013	On 22/06/2015	Spot Bond	0.00000		99.74796			101.92284			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.36500		102.86784		8.35500	102.84765			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		101.28169			101.26098			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.14640			100.03715			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.57000		125.70814		3.58000	125.68030			57,120,000,000,000.00	16,000,000,000	8,000,000,000.00
IV019	On 31/03/2028	Spot Bond	3.65000		148.08607		3.65000	148.07994			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		101.64228			101.61792			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		101.40487			101.38118			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		101.28078			101.25644			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		99.99971			99.97778			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV026		On 27/09/2024	Spot Bond	0.00000	101.72659			101.70304			0.00	0	0.00
IV030		On 31/01/2025	Spot Bond	3.76000	106.10414		3.76000	106.09938			381,856,200,000.00	101,557,500	320,000,000.00
IV030A		On 31/01/2025	Spot Bond	3.76000	105.09797		3.76000	105.09325			0.00	0	0.00
IV031		On 11/03/2025	Spot Bond	0.00000	100.02275			99.99969			0.00	0	0.00
IV032		On 14/08/2023	Spot Bond	0.00000	100.60235			100.57643			0.00	243,000,000	278,000,000.00
IV08		On 30/04/2018	Spot Bond	10.14500	114.41436		10.15000	114.36914			0.00	0	0.00
IV09		On 30/04/2018	Spot Bond	0.00000	101.19225			101.16487			0.00	0	0.00
IV19A		On 31/03/2028	Spot Bond	3.75000	140.96495		3.75000	140.95873			0.00	0	0.00
IV519U		On 07/05/2015	Spot Bond	100.00000	86.69834		100.00000	86.49289			0.00	0	0.00
IV520U		On 14/05/2015	Spot Bond	100.00000	85.28037		100.00000	85.08159			0.00	0	0.00
IVA511		On 12/03/2015	Spot Bond	6.30000	100.00000		6.30000	99.89655			0.00	0	0.00
IVA512		On 19/03/2015	Spot Bond	6.30000	99.87932		6.30000	99.77612			0.00	0	0.00
IVA515		On 09/04/2015	Spot Bond	6.40000	99.51144		6.40000	99.40737			0.00	0	0.00
IVA516		On 16/04/2015	Spot Bond	6.40000	99.39004		6.40000	99.28623			0.00	0	0.00
IVA517		On 23/04/2015	Spot Bond	6.40000	99.26895		6.40000	99.16538			0.00	0	0.00
IVA519		On 07/05/2015	Spot Bond	6.50000	99.01259		6.50000	98.90795			0.00	0	0.00
IVA521		On 21/05/2015	Spot Bond	6.50000	98.76877		6.50000	98.66465			0.00	0	0.00
IVA522		On 28/05/2015	Spot Bond	6.50000	98.64732		6.50000	98.54345			0.00	0	0.00
IVA523		On 04/06/2015	Spot Bond	6.50000	0.00000		6.50000	98.42254			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	101.25099			101.23157			0.00	0	0.00
IVC005/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.31200		10.00000	107.28400			0.00	0	0.00
IVC006		On 28/01/2016	Spot Bond	0.00000	101.11914			101.09949			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC007	On 04/04/2016	Spot Bond	0.00000	101.32763			101.30638			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.39327			100.37248			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.38310			100.35939			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.20852			100.18579			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	101.25227			101.23119			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	101.26030			101.23908			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	101.27635			101.25486			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	101.20409			101.18384			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	101.11115			101.08974			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.89028			100.86872			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	99.86189			99.84184			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.49481			100.47330			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.27150			100.25069			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.26885			100.24824			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	101.43745			101.41452			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	101.17104			101.15242			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.92312			100.90242			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.79914			100.77976			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	99.87230			99.85372			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	101.53658			101.51506			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	101.57586			101.55378			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	101.57586			101.55377			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.86500	102.89649		8.87000	102.85394			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	13.17706		100.00000	13.14757			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC038	On 16/07/2019	Spot Bond	100.00000		11.29107		100.00000	11.26310			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		101.02643			101.00677			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.02500		102.74306		9.02000	102.74210			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.90720			100.88522			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.49540			100.47394			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		99.92802			99.90982			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		103.03666			103.01600			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.88638			100.86650			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		102.00159			101.98209			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.16500		102.97190		7.15500	102.95807			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.76338			100.74033			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.37908			100.35569			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.19604			100.17212			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		100.82179			100.79904			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		100.61691			100.59556			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000		100.65147			100.62823			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000		100.18295			100.16051			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000		101.05760			101.03136			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.90040			100.87803			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.99705			100.97511			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		53.69806		100.00000	53.56360			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		101.61277			101.59081			0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		98.38275		100.00000	98.11828			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KAP001	On 13/06/2017	Spot Bond		0.00000	99.97994			99.95996			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	99.97914			99.95837			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.13347			100.10956			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	56.67844		100.00000	56.53808			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.22899			100.20184			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.98586			100.95933			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.33000	144.82913		8.34000	144.69815			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	101.53023			101.51148			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	101.58294			101.56252			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond		0.00000	99.81282			99.78956			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.26790			100.16275			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond		0.00000	99.81127			99.79209			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond		0.00000	101.58935			101.56771			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond		9.97500	101.42571		9.97000	101.41675			0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond		9.71000	100.39366		9.71000	100.36737			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond		0.00000	100.80997			100.78830			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond		8.64000	98.47948		8.64500	98.44587			1,740,096,000,000.00	201,400,000	3,563,200,000.00
LGL03	On 03/04/2018	Spot Bond		8.71000	100.52823		8.71500	100.49173			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond		9.64500	98.65293		9.64000	98.64777			697,333,500,000.00	72,300,000	714,800,000.00
LGL05	On 12/12/2021	Spot Bond		0.00000	99.99953			99.97760			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	99.97072			99.94203			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		9.68500	103.30732		9.67500	103.28770			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	99.96788			99.93653			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond		0.00000	100.44797			100.41671			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LRFA1		On 17/11/2025	Spot Bond	0.00000	100.43090			100.40822			0.00	0	0.00
LRFB1		On 17/11/2025	Spot Bond	0.00000	100.44355			100.41960			0.00	0	0.00
LRFC1		On 17/11/2025	Spot Bond	0.00000	100.47539			100.44983			0.00	0	0.00
MAQ060		On 09/04/2015	Spot Bond	0.00000	101.09908			101.08056			0.00	0	0.00
MAQ062		On 13/11/2015	Spot Bond	0.00000	100.51032			100.48982			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
MAQ065		On 14/12/2015	Spot Bond	0.00000	99.92325			99.90398			0.00	0	0.00
MAQ066		On 24/04/2015	Spot Bond	0.00000	99.25114			99.23373			0.00	0	0.00
MAQ067		On 11/05/2015	Spot Bond	0.00000	98.95723			98.93985			0.00	0	0.00
MAQ068		On 09/06/2015	Spot Bond	0.00000	98.45053		100.00000	80.21978			0.00	72,200,000,000	48,600,000,000.00
MAQ0A1		On 28/02/2018	Spot Bond	0.00000	100.15584			100.14932			0.00	0	0.00
MAQ0A2		On 31/08/2017	Spot Bond	0.00000	100.15713			100.15048			0.00	0	0.00
MAQN01		On 28/03/2017	Spot Bond	0.00000	101.96007			101.93153			0.00	0	0.00
MBF028		On 16/04/2015	Spot Bond	0.00000	101.13005			101.11094			0.00	0	0.00
MBF029		On 01/10/2015	Spot Bond	0.00000	101.52923			101.50952			0.00	0	0.00
MBF030		On 01/10/2017	Spot Bond	0.00000	102.23374			102.21395			0.00	50,000,000	50,000,000.00
MBF033		On 28/03/2016	Spot Bond	0.00000	101.51453			101.49494			0.00	0	0.00
MBF035		On 10/12/2016	Spot Bond	0.00000	100.23329			100.21610			0.00	0	0.00
MBF037		On 11/11/2016	Spot Bond	0.00000	100.55683			100.53659			0.00	0	0.00
MBF038		On 15/04/2015	Spot Bond	0.00000	101.02961			101.01137			0.00	0	0.00
MBF039		On 17/04/2017	Spot Bond	0.00000	101.11583			101.09647			0.00	0	0.00
MBF040		On 06/08/2015	Spot Bond	0.00000	100.63827			100.61893			0.00	0	0.00
MBF041		On 07/08/2016	Spot Bond	0.00000	100.60404			100.58399			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF042	On 07/08/2017	Spot Bond		0.00000	100.61752			100.59704			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.05664			100.03780			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	39.95694		100.00000	39.85799			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	97.33333		100.00000	97.07447			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	22.78467		100.00000	22.72824			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	17.02085		100.00000	16.97871			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	17.11328		100.00000	17.07091			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond		100.00000	16.42068		100.00000	16.37956			0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond		100.00000	22.21642		100.00000	22.16079			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.52500	105.36668		8.53000	105.32534			241,257,500,000.00	28,300,000	582,600,000.00
MBSA02	On 15/04/2019	Spot Bond		8.54500	104.82834		8.55000	104.78714			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond		0.00000	101.76445			101.74548			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	103.25963			103.23746			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	101.38584			101.36203			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	101.44603			101.42128			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.79500	104.87016		7.80000	104.84083			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.51500	104.32200		8.52000	104.28168			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.28000	105.42689		9.27500	105.42592			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	101.56229			101.54344			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	101.61698			101.59744			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.32500	105.71375		9.32000	105.70535			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.33500	100.50188		7.32500	100.48683			0.00	0	2,470,000,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.27884			100.25572			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.72000	102.56728		8.72500	102.53330			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MMIG01	On 17/03/2024	Spot Bond		0.00000	99.90354			99.88403			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.15500	104.00195		9.15000	103.99958			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond		0.00000	100.23118			100.20616			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	21.07350		100.00000	21.02245			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.38418			100.36332			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.42000	102.48525		8.42500	102.45206			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.28500	102.17174		7.27500	102.15523		145,700,000,000,000.00	20,000,000,000	10,000,000,000.00	
MTN04	On 13/07/2017	Spot Bond		8.41000	105.18584		8.41500	105.15123			0.00	0	510,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	6.81782		100.89771	6.80061			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	6.90661		100.61875	6.88922			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	96.10213			96.07723			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.53439			100.51130			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.57983			100.55485			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	0.98447		100.00000	0.98200			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	0.98447		100.00000	0.98200			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.74000	99.91088		8.73000	99.94154			0.00	0	325,700,000.00
NBK10A	On 25/07/2016	Spot Bond		7.66500	99.89936		7.66500	99.87860			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK11A	On 28/11/2020	Spot Bond	8.84500	102.86981		8.84000	102.86733			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.60500	108.08747		8.60000	108.08596			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	9.07500	108.64890		9.06500	108.68459			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	101.34361			101.32359			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.96500	103.47713		8.96000	103.47610			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.36977			100.34916			0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond	9.20500	98.58043		9.20000	98.58066			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	101.45285			101.43263			0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond	9.93000	97.66706		9.94000	97.57999			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	101.05609			101.03703			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.36815			100.34774			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	101.38978			101.37110			0.00	0	30,000,000.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	101.41742			101.39828			0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	101.48168			101.46082			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.58510			100.56403			0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000	100.57248			100.55123			0.00	0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000	100.58762			100.56582			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000	100.57820			100.55598			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000	100.62905			100.60577			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.15500	101.57967		7.14500	101.56496		143,264,565,000,000.00	20,023,000,000	10,788,200,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.58853			100.57063			0.00	1,630,108,000	407,527,000.00
NBK3A	On 09/09/2019	Spot Bond	8.54500	110.52201		8.55000	110.47736		761,359,500,000.00	89,100,000	3,110,500,000.00	
NBK4	On 28/10/2024	Spot Bond	10.50500	38.21432		10.51500	38.17057			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.08500	104.07235		7.07500	104.05340			0.00	0	930,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK6B	On 19/04/2015	Spot Bond	0.00000	101.18538			101.16490			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	101.18862			101.16569			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.57500	106.12843		7.57500	106.10664			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	101.59871			101.57888			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	101.73711			101.71803			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	101.44133			101.41767			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	101.26277			101.24032			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.21930			100.19549			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	95.14005			95.12157			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.20771			100.18491			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	100.96521			100.94339			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.90733			100.88535			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	91.55428			91.53518			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	101.34364			101.32407			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.53248			100.50940			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	99.84247			99.82239			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	99.85112			99.83212			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	102.04887			102.02828			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	99.85640			99.83806			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	99.84597			99.82654			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	99.84608			99.82667			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.82575			100.80522			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN82	On 20/03/2024	Spot Bond		0.00000	99.82260			99.80026			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.67500	105.61017		9.68500	105.52104			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	99.82369			99.80149			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.71000	104.55017		9.72000	104.45961			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	99.82260			99.80026			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	99.84051			99.82041			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	99.84052			99.82040			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	99.82085			99.79830			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	99.81866			99.79584			0.00	0	0.00
NCLN92	On 02/03/2018	Spot Bond		0.00000	100.18479			100.16213			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.87500	101.17403		7.86500	101.15747			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	101.09951			101.07469			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	98.92249			98.89519			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		9.72500	108.99426		9.73000	108.93523			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	103.28597			103.26390			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond		0.00000	101.37644			101.35126			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond		0.00000	101.35176			101.32655			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	101.18720			101.16783			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		9.44500	121.74513		9.44500	121.71410			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	100.44465			100.41753			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.31200		10.00000	107.28400			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond		2.24000	169.30604		2.27000	169.22015			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond		2.62000	137.95966		2.62000	137.95775			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NILB12	On 07/12/2033	Spot Bond	3.45000		184.72534		3.45000	184.71633			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.37500		105.34405		8.37000	105.34202			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	9.00500		106.40837		9.00000	106.40308			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.34869			100.32700			0.00	680,000,000	170,000,000.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.38305			100.36298			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.33031			100.30970			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.34183			100.32055			0.00	1,400,000,000	250,000,000.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.33494			100.31407			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.20500		107.99994		9.20000	107.99967			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.34190			100.32062			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.34873			100.32704			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.34414			100.32272			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.40500		106.37048		9.40000	106.36381			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.35801			100.33578			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.35332			100.33137			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.35563			100.33354			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.44029			100.41319			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.41244			100.38700			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.36251			100.34001			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.27000		115.92657		8.27500	115.88379			0.00	0	511,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.05500		121.78042		9.05000	121.78082			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.13500		173.24922		2.16500	172.89396			0.00	0	8,400,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond	9.83000	121.41583		9.84000	121.29967			0.00	0	3,026,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	101.34401			101.32267			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.18367			101.16425			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	99.80807			101.70331			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.08539			100.06314			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.27477			100.25216			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.31606			100.29016			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.29543			100.26387			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.39372		100.00000	16.35267			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	61.71815		100.00000	61.56532			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.17500	104.36837		7.16500	104.35429			55,965,000,000.00	7,800,000	7,067,800,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.26137			100.23683			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.52500	101.65235		9.52000	101.64475			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	36.22472		100.00000	36.13401			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	97.91000			97.91000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.49622			100.47571			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.31200		10.00000	107.28400			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	102.52598			102.50625			0.00	0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000	100.19795			100.17815			0.00	0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000	100.11740			100.09494			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	101.63028			101.61007			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	101.64185			101.62069			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.99022			100.96908			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.25500	104.74870		9.25000	104.74645			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.87225			100.85208			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.89610			100.87539			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.90683			100.88587			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.93068			100.90917			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		101.03313			101.00928			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		101.05694			101.03254			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.93045			100.90735			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.75000		44.06619		7.76000	44.01129			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.18500		103.49553		6.17500	103.48324		2,299,070,468,842,000.00	71,717,133,200	84,289,600,000.00	
R158P	On 15/09/2015	Spot Bond	6.36500		96.86535		6.36500	96.84858			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.46500		109.84739		6.46500	109.82808		1,129,500,998,208,000.00	74,710,131,200	83,742,887,700.00	
R159P	On 15/09/2016	Spot Bond	6.29500		91.07534		6.29500	91.05975			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.93000		121.75160		7.94000	121.64012		4,471,431,667,462,000.00	85,930,853,400	52,508,063,100.00	
R187P	On 21/12/2026	Spot Bond	7.67000		41.21198		7.68000	41.15674			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.59000		38.60221		7.60000	38.54682			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.73000		285.46748		1.76000	284.85800		51,945,153,000,000.00	30,026,100,000	18,693,797,100.00	
R202	On 07/12/2033	Spot Bond	1.77000		233.85081		1.78000	233.51789		387,874,791,000,000.00	19,138,300,000	70,687,600,000.00	
R2023	On 28/02/2023	Spot Bond	7.67500		100.68922		7.66500	100.72761		2,345,311,254,380,000.00	05,578,013,600	27,312,347,000.00	
R203	On 15/09/2017	Spot Bond	6.86000		103.08655		6.86500	103.05577		4,450,062,604,036,000.00	48,697,172,600	97,175,069,500.00	
R2030	On 31/01/2030	Spot Bond	8.31000		98.24942		8.32500	98.10294		705,430,555,839,000.00	84,889,356,900	24,105,100,000.00	
R2032	On 31/03/2032	Spot Bond	8.44500		101.94076		8.46500	101.74105		259,525,842,856,500.00	30,731,301,700	41,989,625,500.00	
R2037	On 31/01/2037	Spot Bond	8.51500		100.77627		8.54500	100.45848		881,406,331,910,000.00	03,512,194,000	91,535,149,200.00	
R204	On 21/12/2018	Spot Bond	7.09500		104.71641		7.10000	104.67973		3,214,486,603,135,500.00	53,063,650,900	95,763,831,400.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2044	On 31/01/2044	Spot Bond	8.56000	102.97367		8.59500	102.57202			2,439,661,079,880,000.00	85,007,135,500	30,711,877,100.00
R2048	On 28/02/2048	Spot Bond	8.55500	102.41512		8.58500	102.05811			3,294,354,857,295,000.00	85,079,469,000	11,519,179,800.00
R207	On 15/01/2020	Spot Bond	7.32500	100.80631		7.32000	100.80636			5,700,262,446,787,500.00	78,192,825,500	59,914,922,500.00
R208	On 31/03/2021	Spot Bond	7.45500	99.63245		7.45000	99.63594			8,833,817,458,945,500.00	84,952,040,100	23,643,015,900.00
R209	On 31/03/2036	Spot Bond	8.47000	81.15360		8.50000	80.89218			2,271,962,269,885,000.00	68,236,395,500	32,385,487,400.00
R210	On 31/03/2028	Spot Bond	1.75000	175.13334		1.75000	175.13512			45,850,000,000,000.00	26,200,000,000	47,027,500,000.00
R211	On 31/01/2017	Spot Bond	1.50000	130.20801		1.50000	130.21019			55,293,000,000,000.00	36,862,000,000	29,598,985,900.00
R212	On 31/01/2022	Spot Bond	1.72000	136.07801		1.73000	135.99409			27,403,040,000,000.00	15,932,000,000	51,526,700,000.00
R213	On 28/02/2031	Spot Bond	8.36000	88.35538		8.37500	88.21609			3,886,786,238,896,000.00	64,926,583,600	10,563,580,200.00
R214	On 28/02/2041	Spot Bond	8.51000	79.30132		8.53500	79.06832			6,871,293,781,121,000.00	07,437,577,100	75,295,043,900.00
R227C	On 15/03/2015	Spot Bond	6.52500	99.94640		6.52500	99.92854			0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.36500	96.86535		6.36500	96.84858			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.28500	93.95112		6.28500	93.93506			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.29500	91.07534		6.29500	91.05975			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.43500	98.25051		6.43500	98.23349			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.30500	95.28833		6.30500	95.27208			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.28500	92.39906		6.28500	92.38335			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.34500	89.49131		6.34500	89.47596			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.83500	85.80745		6.84000	85.78215			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.88500	82.86055		6.89000	82.83401			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.10000	79.55947		7.10500	79.53163			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.08000	76.88802		7.08500	76.85929			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.06000	74.32063		7.06500	74.29110			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.05000	71.81970		7.05500	71.78945			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R337C		On 21/06/2020	Spot Bond	7.28500	68.54859		7.28000	68.55258			0.00	0	0.00
R338C		On 21/12/2020	Spot Bond	7.26500	66.21324		7.26000	66.21873			0.00	0	0.00
R339C		On 21/06/2021	Spot Bond	7.37500	63.46815		7.37000	63.47475			0.00	0	0.00
R340C		On 21/12/2021	Spot Bond	7.34500	61.33116		7.34000	61.33906			0.00	0	0.00
R341C		On 21/06/2022	Spot Bond	7.31500	59.28328		7.31000	59.29240			0.00	0	0.00
R342C		On 21/12/2022	Spot Bond	7.28500	57.32039		7.28000	57.33064			0.00	0	0.00
R343C		On 21/06/2023	Spot Bond	7.24500	55.48285		7.24000	55.49417			0.00	0	0.00
R344C		On 21/12/2023	Spot Bond	7.20500	53.72499		7.20000	53.73731			0.00	0	0.00
R345C		On 21/06/2024	Spot Bond	7.87000	48.86359		7.88000	48.80963			0.00	0	0.00
R346C		On 21/12/2024	Spot Bond	7.83000	47.19086		7.84000	47.13652			0.00	0	0.00
R347C		On 21/06/2025	Spot Bond	7.79000	45.59298		7.80000	45.53832			0.00	0	0.00
R348C		On 21/12/2025	Spot Bond	7.75000	44.06619		7.76000	44.01129			0.00	0	0.00
R349C		On 21/06/2026	Spot Bond	7.71000	42.60697		7.72000	42.55188			0.00	0	0.00
R350C		On 21/12/2026	Spot Bond	7.67000	41.21198		7.68000	41.15674			0.00	0	0.00
R351C		On 21/06/2027	Spot Bond	7.63000	39.87805		7.64000	39.82272			0.00	0	0.00
R352C		On 21/12/2027	Spot Bond	7.59000	38.60221		7.60000	38.54682			0.00	0	0.00
RCSB03		On 15/07/2016	Spot Bond	0.00000	103.34103			103.31798			0.00	0	0.00
RCSB04		On 25/05/2015	Spot Bond	0.00000	100.70576			100.68452			0.00	0	0.00
RCSB05		On 12/04/2018	Spot Bond	0.00000	103.83390			103.81031			0.00	0	0.00
RCSB06		On 17/01/2017	Spot Bond	0.00000	102.59360			102.57044			0.00	0	0.00
RCSB07		On 10/12/2017	Spot Bond	0.00000	100.04375			100.02169			0.00	0	0.00
RCSB1U		On 30/04/2017	Spot Bond	100.00000	21.63315		100.00000	21.57898			0.00	0	0.00
RCSB2U		On 24/07/2017	Spot Bond	100.00000	15.08059		100.00000	15.04325			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB3U	On 17/03/2017	Spot Bond	100.00000		24.15323	100.00000	26.36561				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		59.55235	100.00000	59.40322				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		27.57185	100.00000	27.50505				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		20.80496	100.00000	20.75131				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.08757	100.00000	8.06248				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		12.81606	100.00000	12.78300				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		10.95853	100.00000	10.93026				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.14895	100.00000	9.12536				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		101.53195		101.51288				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.01928		99.99985				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.08417		100.06523				0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.27832		100.25544				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.29230		100.26835				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		101.45317		101.43491				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		102.05440		102.03520				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.29297		100.27208				0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000		100.24778		100.23008				0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		15.91856	100.00000	15.87999				0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		11.16687	100.00000	11.13982				0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		9.25189	100.00000	9.22947				0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		8.54912	100.00000	8.52841				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.61420		100.59324				0.00	1,000,000,000	500,000,000.00
RES15	On 12/11/2017	Spot Bond	0.00000		101.20276		101.18118				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.75723		100.73504				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES24	On 09/09/2016	Spot Bond		0.00000	100.01213			100.03810			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	101.20347			101.03204			0.00	0	4,830,000,000.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.21130			100.18878			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.01428			100.03955			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.72537			100.70560			0.00	400,000,000	200,000,000.00
RES32	On 20/10/2017	Spot Bond		0.00000	101.08092			101.05965			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	86.86548			86.81421			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond		0.00000	83.00344			82.96265			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond		0.00000	89.12159			89.05831			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond		0.00000	87.98972			87.92371			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond		0.00000	102.23418			102.20354			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond		0.00000	83.88253			83.82688			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond		0.00000	92.96318			92.91186			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond		12.35000	103.14145		12.35000	103.10732			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond		100.00000	14.60319		100.00000	14.56662			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond		0.00000	100.22961			100.20755			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond		0.00000	101.74658			101.72376			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	5.66173		100.00000	5.64786			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	24.57784		100.00000	24.51698			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	56.60112		100.00000	56.45939			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	14.35188		100.00000	14.33430			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	30.23508		100.00000	30.15937			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPS001	On 16/11/2022	Spot Bond	0.00000		105.11062			105.06845			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		78.67801			78.60063			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.75500		109.52735		8.75000	109.52569			3,835,565,500,000.00	438,100,000	1,026,400,000.00
RW23	On 10/12/2023	Spot Bond	8.92500		105.87847		8.91500	105.91436			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.59000		107.50506		9.60500	107.36014			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		97.38851			97.49712			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.66500		108.14873		7.66500	108.12626			0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		107.31200		10.00000	107.28400			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.28941			100.26486			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.91000		104.43272		8.91500	104.39571			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		101.93800			101.91695			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		101.10286			101.08339			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		102.56867			102.54747			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		101.05106			101.02748			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		101.03302			101.00985			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.26246			100.23414			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		101.11490			101.08858			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.08500		103.35052		7.07500	103.33281			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.59500		103.00091		8.60000	102.96384			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.67500		102.74072		7.66500	102.72440			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		102.59758		7.96000	102.57546			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.43500		102.86156		7.42500	102.84588			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.26000		99.91078		8.26500	99.87732			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.58000		102.78852		7.57000	102.77245			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN35	On 15/09/2015	Spot Bond	7.82500	102.66533		7.82500	102.64356			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	99.92418			99.90504			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	101.44461			101.42157			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.91000	101.98764		7.91500	106.39390			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	101.39940			101.37990			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	99.78449			101.65269			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	103.88298			104.60464			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.92500	108.11956		8.92000	108.11819			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.83000	104.69291		9.84000	104.59754			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.55302			100.52906			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.43848			100.41878			0.00	0	1,500,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.53401			100.51210			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	102.55970			102.53990			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.67500	103.29818		8.68000	103.25656			2,114,097,500,000.00	243,700,000	749,300,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	20.29128		100.00000	20.24588			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.21500	106.04234		9.20500	106.07822			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	101.07617			101.05690			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.72500	102.00327		8.71500	102.01427			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.84000	91.41445		9.85000	91.32830			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	99.46479			99.44605			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.58000	103.85074		9.59000	103.75210			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	99.87137			99.85266			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	99.86758			99.84834			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS34	On 19/09/2024	Spot Bond	9.73000		102.07289		9.74000	101.98402			0.00	0	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.85032			100.82971			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		100.87310			100.85194			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.72500		97.97858		8.72000	97.97467			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.85000		96.30245		9.86000	96.21659			0.00	0	0.00
SBS39	On 29/01/2030	Spot Bond	10.41000		95.86523		10.42500	95.73053			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.15500		100.00528		9.15000	100.00473			432,116,000,000.00	47,200,000	165,300,000.00
SBS9	On 07/07/2016	Spot Bond	7.46500		106.89183		7.46500	106.87019			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.34000		273.32105		2.37000	272.73803			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	2.14500		128.67490		2.14500	128.67479			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		18.85292		100.00000	18.80518			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		101.16255			101.14199			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		26.02014		100.00000	25.95570			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		82.63494			82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.77000		127.21132		2.77000	127.20905			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.85160		6.50000	102.83353			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		101.05431			101.03472			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		101.57783			101.55603			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		102.98474			102.96340			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.89000		101.44651		8.89500	101.41208			193,802,000,000.00	21,800,000	299,300,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS06	On 12/12/2017	Spot Bond		0.00000	100.72926			100.70920			0.00	84,000,000	42,000,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	101.46628			101.44570			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	99.76824			99.74694			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	22.10530		100.00000	22.04994			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.31200		10.00000	107.28400			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	99.99983			99.98032			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	85.80996		100.00000	85.61315			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond		0.00000	99.97350			99.95373			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond		100.00000	39.26944		100.00000	39.17220			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond		100.00000	35.06082		100.00000	34.97399			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond		100.00000	28.29199		100.00000	28.22270			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond		9.20000	102.15125		9.20500	102.11521			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond		0.00000	101.18229			101.15842			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond		0.00000	101.61570			101.58989			0.00	0	0.00
SHS22	On 23/02/2020	Spot Bond		0.00000	100.38108			100.35720			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond		7.71500	103.21645		7.71500	103.19487			771,500,000,000.00	100,000,000	2,190,000,000.00
SLI3	On 15/08/2023	Spot Bond		8.69500	100.60443		8.70000	100.56619			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond		8.26000	99.91078		8.26500	99.87732			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.35612			100.33408			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.47938			100.45853			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.79971			100.77823			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond		0.00000	100.33599			100.31444			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond		0.00000	100.34504			100.32296			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPG001	On 31/10/2016	Spot Bond	0.00000		100.21522			100.19164			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.96000		103.95468		7.96500	103.92624			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		101.09124			101.07092			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		101.36273			101.34307			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		101.16122			101.14021			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	9.00500		99.44588		9.00000	99.44144			1,459,710,500,000.00	162,100,000	551,600,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.22331			100.19909			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		101.66659			101.64398			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.99576			100.97326			0.00	400,000,000	100,000,000.00
SSN004	On 31/03/2021	Spot Bond	8.83500		93.40141		8.83000	93.40091			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.83500		93.40141		8.83000	93.40091			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.57500		95.94071		8.57000	95.93735			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		99.87689			99.85612			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.74000		101.07574		7.74500	101.04325			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.51000		109.95328		2.51000	109.95209			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.25500		100.94693		8.26000	100.90861			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.28997			100.26952			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.78000		107.27645		9.79000	107.17687			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.19850			100.17663			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.98000		76.66905		9.99500	76.55130			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000		101.08571			101.06388			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		101.11996			101.09862			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		101.63627			101.61418			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		101.25057			101.22680			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN029	On 07/12/2023	Spot Bond		0.00000	99.61566			99.58978			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond		0.00000	100.33748			100.31449			0.00	0	0.00
SSN031	On 16/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN032	On 20/12/2019	Spot Bond		0.00000	99.83724			99.81672			0.00	0	0.00
SY1205	On 09/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
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	99.91371			99.89645			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	99.15979			99.14229			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond		0.00000	99.16211			99.14465			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond		0.00000	99.05386			99.03634			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond		0.00000	98.89578			98.87825			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond		0.00000	98.84917			98.83091			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond		0.00000	98.81120			98.79372			0.00	0	0.00
SY1227	On 18/03/2015	Spot Bond		0.00000	99.89674			99.87953			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond		0.00000	98.76057			98.74311			0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond		0.00000	98.63239			98.61486			0.00	0	0.00
SY1230	On 09/06/2015	Spot Bond		0.00000	98.44404		100.00000	80.21978			0.00	07,600,000,000	50,700,000,000.00
SY1231	On 10/06/2015	Spot Bond		100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.64500	102.48308		6.63500	102.47018			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		8.54000	107.17906		8.55000	107.08436			10,583,540,870,000.00	1,239,290,500	1,239,290,500.00
TF108U	On 22/02/2016	Spot Bond		100.00000	56.59256		100.00000	56.45085			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	101.00516			100.98581			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS112	On 02/05/2016	Spot Bond	0.00000	100.73372			100.71388			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.19953			100.17754			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	99.86037			99.84251			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	99.85282			99.83402			0.00	910,000,000	455,000,000.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.37432			100.35386			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000	98.25131			98.21408			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000	100.79156			100.77142			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000	100.82965			100.81004			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.71500	102.28606		7.71500	102.26468			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000	101.05621			101.03482			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	101.08426			101.06230			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	101.13086		7.83000	101.10940			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	101.04079			101.01970			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	101.07585			101.05406			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	101.12947			101.10464			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	101.04079			101.01970			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	101.07585			101.05406			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	101.03528		7.16000	101.01564			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	101.14450			101.12137			0.00	0	500,000,000.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	101.13890			101.11588			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	101.27321			101.24753			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	101.25504			101.22972			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	101.80217			101.76602			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	101.73975			101.70485			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A1		On 18/07/2041	Spot Bond	0.00000	101.03939			101.01832			0.00	0	0.00
TH11A2		On 18/07/2041	Spot Bond	0.00000	101.08426			101.06230			0.00	0	0.00
TH11A3		On 18/07/2018	Spot Bond	8.73000	101.25889		8.73000	101.23500			0.00	0	0.00
TH11A4		On 18/07/2041	Spot Bond	0.00000	100.75998			100.73882			0.00	0	0.00
TH11A5		On 18/07/2041	Spot Bond	0.00000	101.07585			101.05406			0.00	0	0.00
TH11A6		On 18/07/2041	Spot Bond	8.56500	100.13803		8.57000	100.10060			0.00	0	0.00
TH11A7		On 18/07/2041	Spot Bond	0.00000	100.58020			100.55941			0.00	0	0.00
TH11A8		On 18/07/2041	Spot Bond	0.00000	101.09567			101.07456			0.00	0	0.00
TH11B1		On 18/07/2041	Spot Bond	0.00000	101.14730			101.12411			0.00	0	0.00
TH11B2		On 18/07/2041	Spot Bond	0.00000	101.13190			101.10901			0.00	0	0.00
TH11B3		On 18/07/2041	Spot Bond	0.00000	101.14656			101.12446			0.00	0	0.00
TH11C1		On 18/07/2041	Spot Bond	0.00000	101.27041			101.24480			0.00	0	0.00
TH11C2		On 18/07/2041	Spot Bond	0.00000	101.26482			101.23932			0.00	0	0.00
TH11C3		On 18/07/2041	Spot Bond	0.00000	101.23697			101.21311			0.00	0	0.00
TH11D1		On 18/07/2041	Spot Bond	0.00000	101.70504			101.67082			0.00	0	0.00
TH11D2		On 18/07/2041	Spot Bond	0.00000	101.71060			101.67627			0.00	0	0.00
TH11D3		On 18/07/2041	Spot Bond	0.00000	101.70929			101.67622			0.00	0	0.00
TH12A1		On 21/08/2048	Spot Bond	0.00000	100.33826			100.31657			0.00	0	0.00
TH12A2		On 21/08/2019	Spot Bond	0.00000	100.34957			100.32722			0.00	0	0.00
TH12A3		On 21/08/2019	Spot Bond	8.92500	101.35537		8.92000	101.34907			0.00	0	0.00
TH12A4		On 21/02/2048	Spot Bond	0.00000	100.34279			100.32084			0.00	0	0.00
TH12A5		On 21/02/2048	Spot Bond	0.00000	100.35862			100.33573			0.00	0	0.00
TH12A6		On 21/08/2019	Spot Bond	8.83500	99.37376		8.83000	99.36799			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12A7	On 21/08/2019	Spot Bond	0.00000	100.62224			100.60037			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000	100.65524			100.63229			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	8.94500	98.37826		8.94000	98.37364			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.37894			100.35486			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000	100.37894			100.35486			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000	100.69230			100.66814			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.41499			100.38876			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000	100.41499			100.38876			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000	100.75804			100.73173			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.56033			100.52549			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	100.56033			100.52549			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000	101.02306			100.98806			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	101.09709			101.07595			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.58823		101.06155	6.57176			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	101.32436			101.30460			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	101.07589			101.05516			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	101.53680			101.51678			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	101.07589			101.05516			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	101.09002			101.06902			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A7	On 18/07/2039	Spot Bond	0.00000		101.09709			101.07595			0.00	6,000,000,000	6,000,000,000.00
THE9A8	On 18/07/2016	Spot Bond	0.00000		101.06740			101.04684			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000		101.09002			101.06902			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000		101.16776			101.14525			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000		101.16776			101.14525			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000		101.16776			101.14525			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000		101.28076			101.25605			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000		101.30900			101.28373			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000		101.27370			101.24913			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		101.83737			101.80180			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		101.87253			101.83627			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		101.85847			101.82248			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	6.73500		105.01984		6.72500	105.00203			270,747,000,000.00	40,200,000	621,900,000.00
TL20	On 22/02/2020	Spot Bond	9.27500		87.70337		9.27000	87.69964			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		107.31200		10.00000	107.28400			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.82000		106.38633		7.82500	106.35166			1,089,326,000,000.00	139,300,000	30,285,300,000.00
TN20	On 17/09/2020	Spot Bond	9.10500		105.80213		9.10000	105.79822			1,151,782,500,000.00	126,500,000	19,663,250,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.06235		100.00000	1.05972			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.38000		112.02212		9.37000	112.05537			0.00	0	11,200,000,000.00
TN25	On 19/08/2025	Spot Bond	9.63000		99.69536		9.64000	99.60489			48,150,000,000,000.00	5,000,000,000	16,730,000,000.00
TN27	On 14/11/2027	Spot Bond	9.68000		97.25097		9.69000	97.15633			3,046,296,000,000.00	314,700,000	13,521,100,000.00
TN30	On 09/10/2030	Spot Bond	10.01000		108.25160		10.02500	108.10215			150,150,000,000,000.00	15,000,000,000	11,000,000,000.00
TN40	On 09/10/2040	Spot Bond	10.42000		107.46150		10.44500	107.20423			208,400,000,000,000.00	20,000,000,000	12,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TNF16	On 10/06/2016	Spot Bond		0.00000	100.03603			100.01801			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.38083			100.35905			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.50128			100.47950			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.51367			100.49137			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.51489			100.49255			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.57578			100.55089			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.70200			100.67183			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.51430			100.49198			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	101.31639			101.29665			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.31200		10.00000	107.28400			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	101.33657			101.31519			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	101.36356			101.34176			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	101.13059			101.11168			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	101.20375			101.18359			0.00	0	1,100,000,000.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.32176		10.00000	100.29491			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.31374		9.75000	100.28756			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	10.31470		100.00000	10.28809			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	99.91942			99.89919			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	99.91450			99.89304			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond		0.00000	99.91176			99.88962			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond		0.00000	99.91122			99.88894			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond		0.00000	99.89590			99.86980			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	99.86202			99.82747			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	12.60157		100.00000	12.57002			26,000,000,000,000.00	260,000,000	130,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP163	On 19/03/2015	Spot Bond		0.00000	99.87172			99.85339			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond		0.00000	99.61726			99.59904			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	99.36562			99.34749			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond		0.00000	98.61965			98.60172			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	98.36062			98.34260			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond		0.00000	97.78434			97.76572			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	97.56807			97.54978			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond		0.00000	97.28682			97.26837			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond		0.00000	96.99276			96.97408			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond		0.00000	96.72085			96.70211			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond		0.00000	99.80698			99.76838			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond		0.00000	98.66475			98.62660			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond		0.00000	95.66219			95.64341			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond		0.00000	95.20236			95.18383			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond		0.00000	94.84883			94.82996			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond		0.00000	94.20508			94.18668			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond		0.00000	99.18917			99.17262			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond		0.00000	93.99620			93.97795			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond		0.00000	93.61362			93.59500			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond		0.00000	93.27085			93.25200			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	13.57759		100.00000	13.54358			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond		100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond		100.00000	98.11828		100.00000	97.85523			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC079	On 13/04/2015	Spot Bond	0.00000	101.04664			101.02890			0.00	400,000,000	100,000,000.00
TWC080	On 15/04/2015	Spot Bond	0.00000	101.01897			101.00110			0.00	8,800,000,000	2,200,000,000.00
TWC081	On 17/04/2015	Spot Bond	0.00000	100.92959			100.91171			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000	100.89151			100.87368			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000	100.70795			100.68932			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000	100.54132			100.52327			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000	100.51644			100.49863			0.00	0	0.00
TWC086	On 24/03/2015	Spot Bond	0.00000	100.27980			100.26232			0.00	800,000,000	200,000,000.00
TWC087	On 02/06/2015	Spot Bond	0.00000	100.25123			100.23329			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000	101.14390			101.12384			0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000	100.27808			100.25822			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000	101.02678			101.00877			0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000	100.25507			100.23685			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.85500	108.70253		8.85000	108.70097			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	7.44783		100.00000	7.43276			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000	7.27593		100.00000	7.26120			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	101.36797			101.34941			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000	100.88114			100.86156			0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000	67.46765		100.00000	67.34317			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.63826			100.61705			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.65827			100.63641			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.65918			100.63728			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE04	On 28/03/2016	Spot Bond		0.00000	101.49811			101.47741			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	101.53803			101.51678			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond		100.00000	6.99277		100.00000	6.97863			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond		100.00000	6.82087		100.00000	6.80706			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		6.85500	109.98771		6.85500	109.96723			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond		1.99000	234.61267		1.99000	234.61345			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond		6.50500	103.08537		6.49500	103.06943			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.36000	105.85904		7.36500	105.82763			0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.65000	107.34964		7.65500	107.30912			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		7.95000	106.97479		7.94500	106.97336			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		7.99500	107.41061		7.99000	107.41222			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond		6.13500	98.18466		6.12500	98.17139			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		6.06500	96.45325		6.05500	96.44310			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		6.13500	98.16846		6.12500	98.15522			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond		7.04000	72.99406		7.04500	72.96406			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond		100.00000	65.60060		100.00000	65.47614			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond		100.00000	34.72322		100.00000	34.65734			0.00	0	0.00

Total for j-Bonds : 88,533,741,409,754,500.00 '1,442,133,200 67 419 241 200.00

Grand Total: 88,533,758,571,757,200.00 '1,443,709,099 67 423 678 273.00