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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 09/04/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 09/04/2015	Any day expiry		11.83890	11.83890		11.83920	11.83920		15.83	118,566,583.50	10,015	0.00
\$ / R	On 14/04/2015	Any day expiry		11.90640	11.90640		11.84430	11.84430		13.94	0.00	0	0.00
\$ / R	On 14/04/2015	Any day expiry	12.24	Put	342.32540	0.34233	404.15090	0.40415	342.325	16.86	0.00	0	500.00
\$ / R	On 28/04/2015	Any day expiry		11.93330	11.93330		11.87160	11.87160		14.68	0.00	0	4,905.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	1.19970	0.00120	1.40960	0.00141	1.200	18.08	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	4.07040	0.00407	4.84040	0.00484	4.070	15.37	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	131.91040	0.13191	114.83410	0.11483	131.910	14.97	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	0.49400	0.00049	0.58630	0.00059	0.494	35.45	0.00	0	300.00
\$ / R	On 29/04/2015	Any day expiry		11.93520	11.93520		11.87350	11.87350		14.73	0.00	0	758.00
\$ / R	On 29/04/2015	Any day expiry	12.47	Put	572.49000	0.57249	630.50930	0.63051	572.490	17.70	0.00	0	500.00
\$ / R	On 30/04/2015	Any day expiry		11.93710	11.93710		11.87550	11.87550		14.81	0.00	0	0.00
\$ / R	On 30/04/2015	Any day expiry	11.80	Call	243.19830	0.24320	209.21590	0.20922	243.198	14.59	0.00	0	10,000.00
\$ / R	On 06/05/2015	Any day expiry		11.94860	11.94860		11.88690	11.88690		14.65	0.00	0	0.00
\$ / R	On 06/05/2015	Any day expiry	11.66	Put	72.51940	0.07252	93.15130	0.09315	72.519	14.17	0.00	0	5,500.00
\$ / R	On 06/05/2015	Any day expiry	12.62	Call	40.76650	0.04077	38.09000	0.03809	40.767	18.12	0.00	0	5,500.00
\$ / R	On 13/05/2015	Any day expiry		11.96200	11.96200		11.90030	11.90030		14.68	0.00	0	6,224.00
\$ / R	On 15/05/2015	Any day expiry		11.96590	11.96590		11.90420	11.90420		14.75	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry		11.98890	11.98890		11.92730	11.92730		14.83	0.00	0	1,389.00

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 27/05/2015	Any day expiry	10.80	Put	4.59520	0.00460	5.98810	0.00599	4.595	14.19	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	8.36940	0.00837	10.64500	0.01065	8.369	14.04	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	19.11480	0.01911	23.54950	0.02355	19.115	13.82	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	299.43750	0.29944	269.31980	0.26932	299.438	14.61	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	177.99570	0.17800	162.25080	0.16225	177.996	15.68	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	6.46430	0.00646	6.87930	0.00688	6.464	31.27	0.00	0	300.00
\$ / R	On 03/06/2015	Any day expiry			12.00240	12.00240	11.94090	11.94090		14.82	0.00	0	0.00
\$ / R	On 03/06/2015	Any day expiry	12.30	Call	174.88570	0.17489	160.53180	0.16053	174.886	15.97	0.00	0	10,000.00
\$ / R	On 09/06/2015	Any day expiry			12.01390	12.01390	11.95240	11.95240		14.79	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			12.01970	12.01970	11.95830	11.95830		14.84	1,982,385,081.60	164,928	1,183,274.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	7.35500	0.00736	8.48200	0.00848	7.355	14.22	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	7.72980	0.00773	8.91440	0.00891	7.730	14.14	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	8.75410	0.00875	10.78970	0.01079	8.754	13.95	3,519.15	402	9,234.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	16.92850	0.01693	20.64090	0.02064	16.928	13.84	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	18.14880	0.01815	22.10020	0.02210	18.149	13.82	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	54.83130	0.05483	65.07680	0.06508	54.831	13.61	0.00	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	621.25160	0.62125	576.02610	0.57603	621.252	13.75	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	606.37280	0.60637	561.86280	0.56186	606.373	13.79	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	86.67280	0.08667	103.56280	0.10356	86.673	13.79	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	535.23010	0.53523	494.44450	0.49444	535.230	14.00	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	501.75220	0.50175	462.89250	0.46289	501.752	14.10	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Put	132.05220	0.13205	154.59250	0.15459	132.052	14.10	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.78	Put	181.72680	0.18173	0.00000	0.00000	181.727	14.38	2,725,902.00	15,000	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Put	190.23470	0.19023	218.64970	0.21865	190.235	14.42	0.00	0	6,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	287.85830	0.28786	325.33320	0.32533	287.858	14.84	0.00	0	34,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	299.45580	0.29946	337.62230	0.33762	299.456	14.91	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.13	Call	256.67640	0.25668	237.02820	0.23703	256.676	15.31	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.20	Put	413.04270	0.41304	456.86770	0.45687	413.043	15.56	2,065,213.50	5,000	0.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	202.34090	0.20234	187.44800	0.18745	202.341	15.92	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	153.13090	0.15313	142.65190	0.14265	153.131	16.65	0.00	0	30,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	633.43090	0.63343	684.35190	0.68435	633.431	16.65	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	140.95370	0.14095	131.63020	0.13163	140.954	16.86	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	128.23430	0.12823	120.27540	0.12028	128.234	17.13	34,366.79	268	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	80.19430	0.08019	76.34580	0.07635	80.194	18.61	0.00	0	37,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Put	1,060.49430	1.06049	1,118.04580	1.11805	1,060.494	18.61	0.00	0	501.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	61.74550	0.06175	59.13440	0.05913	61.746	19.49	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Call	59.55120	0.05955	57.09070	0.05709	59.551	19.60	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Put	1,289.85120	1.28985	1,348.79070	1.34879	1,289.851	19.60	0.00	0	201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	46.55070	0.04655	44.94640	0.04495	46.551	20.36	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	44.48010	0.04448	43.00550	0.04301	44.480	20.51	0.00	0	51,500.00
\$ / R	On 26/06/2015	Any day expiry			12.04730	12.04730	11.98610	11.98610		15.06	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	13.09710	0.01310	14.83660	0.01484	13.097	13.84	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	38.80610	0.03881	45.79670	0.04580	38.806	13.65	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	202.15260	0.20215	188.89800	0.18890	202.153	16.50	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	16.38640	0.01639	15.74650	0.01575	16.386	29.93	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.05530	12.05530	11.99400	11.99400		15.04	0.00	0	7,712.00
\$ / R	On 06/07/2015	Any day expiry			12.06730	12.06730	12.00590	12.00590		15.04	0.00	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.13	Call	332.39970	0.33240	310.12770	0.31013	332.400	15.32	0.00	0	5,500.00

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\$ / R	On 29/07/2015	Any day expiry		12.11410	12.11410		12.05270	12.05270		15.36	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	25.03410	0.02503	27.92260	0.02792	25.034	13.81	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	59.42660	0.05943	68.52800	0.06853	59.427	13.62	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	233.74340	0.23374	221.67860	0.22168	233.743	17.34	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	34.05760	0.03406	31.32880	0.03133	34.058	29.33	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry		12.17380	12.17380		12.11190	12.11190		15.56	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	35.80260	0.03580	39.77110	0.03977	35.803	13.80	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	75.82920	0.07583	86.37750	0.08638	75.829	13.64	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	250.69020	0.25069	239.77180	0.23977	250.690	18.08	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	44.67260	0.04467	43.96000	0.04396	44.673	28.69	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry		12.18200	12.18200		12.12010	12.12010		15.68	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry		12.20260	12.20260		12.14050	12.14050		15.69	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future		12.21080	12.21080		12.14870	12.14870		15.67	129,776,382.40	10,628	92,597.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	26.59480	0.02659	30.16710	0.03017	26.595	14.11	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,639.50340	1.63950	1,581.19600	1.58120	1,639.503	14.05	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	57.52380	0.05752	65.21090	0.06521	57.524	13.46	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,270.39400	1.27039	1,216.96680	1.21697	1,270.394	13.43	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	59.59400	0.05959	68.26680	0.06827	59.594	13.43	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,127.84460	1.12784	1,077.38200	1.07738	1,127.845	13.56	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	92.71440	0.09271	104.92120	0.10492	92.714	13.59	36,158.62	390	8,905.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	111.31710	0.11132	125.31680	0.12532	111.317	13.66	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	164.69000	0.16469	183.26460	0.18326	164.690	13.82	411,725.00	2,500	40,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	176.52880	0.17653	196.02570	0.19603	176.529	13.85	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	806.14710	0.80615	767.91630	0.76792	806.147	13.90	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	203.06750	0.20307	227.47100	0.22747	203.068	13.96	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	591.69050	0.59169	563.61660	0.56362	591.691	15.08	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	380.89050	0.38089	414.91660	0.41492	380.891	15.08	952,226.25	2,500	35,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	556.21720	0.55622	529.97910	0.52998	556.217	15.32	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	535.19620	0.53520	510.06540	0.51007	535.196	15.46	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	495.75430	0.49575	472.80020	0.47280	495.754	15.76	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	405.02670	0.40503	386.93300	0.38693	405.027	16.58	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	272.87640	0.27288	261.85160	0.26185	272.876	18.26	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	271.05300	0.27105	260.12380	0.26012	271.053	18.29	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	265.67730	0.26568	255.03260	0.25503	265.677	18.38	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	218.97180	0.21897	210.51410	0.21051	218.972	19.28	56,932.67	260	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	152.15120	0.15215	147.05570	0.14706	152.151	20.95	1,141,134.00	7,500	125,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	129.18920	0.12919	125.19980	0.12520	129.189	21.78	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	112.12250	0.11212	108.93080	0.10893	112.123	22.56	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry		12.23960	12.23960		12.17730	12.17730		15.80	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	47.07730	0.04708	51.74890	0.05175	47.077	13.78	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	88.85880	0.08886	101.12030	0.10112	88.859	13.49	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	144.86830	0.14487	161.00610	0.16101	144.868	13.73	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	266.03430	0.26603	256.25480	0.25625	266.034	18.82	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	174.52660	0.17453	168.61240	0.16861	174.527	20.84	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	61.98990	0.06199	56.62920	0.05663	61.990	28.48	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry		12.24370	12.24370		12.18140	12.18140		15.81	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry		12.30180	12.30180		12.23930	12.23930		15.91	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	55.53190	0.05553	62.30150	0.06230	55.532	13.67	0.00	0	300.00

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\$ / R	On 28/10/2015	Any day expiry	11.15	Put	100.13330	0.10013	111.53160	0.11153	100.133	13.42	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	279.97390	0.27997	270.14070	0.27014	279.974	19.48	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	79.88490	0.07988	76.77470	0.07677	79.885	28.08	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.36020	12.36020	12.29770	12.29770		15.98	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	62.38150	0.06238	68.46950	0.06847	62.381	13.56	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	106.82070	0.10682	119.66720	0.11967	106.821	13.25	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	288.26380	0.28826	278.57400	0.27857	288.264	20.01	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	81.39560	0.08140	78.04210	0.07804	81.396	27.77	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.38730	12.38730	12.32490	12.32490		16.07	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.39360	12.39360	12.33120	12.33120		16.07	37,242,768.00	3,005	71,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,526.33280	1.52633	1,469.97990	1.46998	1,526.333	13.36	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	82.73280	0.08273	88.77990	0.08878	82.733	13.36	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,482.41050	1.48241	1,426.40100	1.42640	1,482.410	13.31	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,314.07300	1.31407	1,266.57850	1.26658	1,314.073	13.21	0.00	0	39,671.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,165.96630	1.16597	1,121.36730	1.12137	1,165.966	13.53	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	240.17810	0.24018	260.92850	0.26093	240.178	13.87	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	293.13040	0.29313	318.83590	0.31884	293.130	14.09	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	313.55270	0.31355	343.06950	0.34307	313.553	14.17	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	362.56170	0.36256	394.11380	0.39411	362.562	14.49	158,802.02	438	8,356.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.95	Call	831.95440	0.83195	802.08770	0.80209	831.954	14.65	0.00	0	2,114.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	414.97850	0.41498	448.46650	0.44847	414.978	14.81	537,812.14	1,296	97,032.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	743.22780	0.74323	717.01030	0.71701	743.228	15.28	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	471.75590	0.47176	454.92230	0.45492	471.756	17.71	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	448.53100	0.44853	432.72820	0.43273	448.531	17.97	0.00	0	11,629.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	426.87300	0.42687	412.03430	0.41203	426.873	18.23	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	380.64460	0.38064	367.87320	0.36787	380.645	18.87	0.00	0	39,671.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	370.23840	0.37024	357.93100	0.35793	370.238	19.03	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	253.28190	0.25328	245.39490	0.24539	253.282	21.15	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	212.11220	0.21211	210.57560	0.21058	212.112	22.28	59,815.64	282	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	206.12840	0.20613	207.85130	0.20785	206.128	22.72	60,189.49	292	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	205.50690	0.20551	207.27970	0.20728	205.507	22.85	0.00	0	68,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	195.56510	0.19557	198.49090	0.19849	195.565	26.26	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.41450	12.41450	12.35200	12.35200		16.03	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	67.84080	0.06784	74.01900	0.07402	67.841	13.46	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	110.68600	0.11069	123.87180	0.12387	110.686	13.06	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	292.99910	0.29300	283.62020	0.28362	292.999	20.54	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	81.64730	0.08165	79.70820	0.07971	81.647	27.42	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.52690	12.52690	12.46410	12.46410		16.31	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	249.11890	0.24912	273.28760	0.27329	249.119	13.62	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	276.78260	0.27678	277.66920	0.27767	276.783	23.67	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.58700	12.58700	12.52380	12.52380		16.37	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.59350	12.59350	12.53020	12.53020		16.36	37,780.50	3	3,773.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	115.73950	0.11574	123.95380	0.12395	115.740	13.08	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	332.69640	0.33270	361.56750	0.36157	332.696	13.95	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	345.83240	0.34583	375.26280	0.37526	345.832	14.02	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	401.04720	0.40105	434.82210	0.43482	401.047	14.29	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	375.61840	0.37562	369.47330	0.36947	375.618	21.03	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	313.04620	0.31305	316.57460	0.31657	313.046	24.71	0.00	0	1,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	298.57680		0.29858	284.15780	0.28416		298.577	27.26	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	59.36810		0.05937	55.38600	0.05539		59.368	27.26	0.00	0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			12.77650		12.77650	12.71360	12.71360			16.83	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.78480		12.78480	12.72200	12.72200			16.83	0.00	0	500.00
\$ / R	On 15/09/2016	Any day expiry			12.98030		12.98030	12.91900	12.91900			17.24	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.98860		12.98860	12.92740	12.92740			17.23	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.16750		13.16750	13.10770	13.10770			17.43	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.17790		13.17790	13.11820	13.11820			17.52	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.01970		12.01970	11.95830	11.95830			14.84	877,438.10	73	763.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.21080		12.21080	12.14870	12.14870			15.67	0.00	0	98.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.39360		12.39360	12.33120	12.33120			16.07	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.59350		12.59350	12.53020	12.53020			16.36	0.00	0	27.00
£ / R	On 12/06/2015	Foreign Exchange Future			17.70830		17.70830	17.83800	17.83800			14.82	128,314,341.80	7,246	32,989.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	154.37470		0.15437	127.05710	0.12706		154.375	14.36	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	39.36260		0.03936	47.27090	0.04727		39.363	18.83	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			17.97930		17.97930	18.11170	18.11170			14.88	0.00	0	910.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.24430		18.24430	18.37940	18.37940			15.35	0.00	0	5.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	702.55620		0.70256	639.63360	0.63963		702.556	14.84	0.00	0	830.00
£ / R	On 14/03/2016	Foreign Exchange Future			18.53940		18.53940	18.67640	18.67640			15.73	0.00	0	0.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09996		0.09996	0.09973	0.09973			14.24	0.00	0	14,018.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10171		0.10171	0.10147	0.10147			15.14	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10342		0.10342	0.10319	0.10319			15.26	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			12.82090		12.82090	12.89110	12.89110			12.80	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	20.80450		0.02080	23.84250	0.02384		20.804	18.76	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			12.84540		12.84540	12.91600	12.91600			13.07	16,120,977.00	1,255	154,298.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	60.65190		0.06065	49.38490	0.04938		60.652	12.17	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	185.33530		0.18534	158.70590	0.15871		185.335	12.77	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	675.82650		0.67583	620.75830	0.62076		675.826	14.89	216,940.31	321	7,407.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	70.96970		0.07097	79.68950	0.07969		70.970	16.26	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	41.51260		0.04151	46.62160	0.04662		41.513	17.79	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	11.51400		0.01151	12.83510	0.01284		11.514	21.55	2,464.00	214	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.06870		13.06870	13.14080	13.14080			13.90	130,687.00	10	11,273.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	282.01690		0.28202	251.59590	0.25160		282.017	13.08	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	382.17780		0.38218	346.66350	0.34666		382.178	13.55	128,411.74	336	7,612.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	128.72810		0.12873	136.63980	0.13664		128.728	18.84	28,835.09	224	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.28840		13.28840	13.36190	13.36190			14.54	0.00	0	10,175.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	484.18290		0.48418	445.97620	0.44598		484.183	13.82	0.00	0	6,291.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	1,062.15520		1.06216	1,010.47630	1.01048		1,062.155	16.08	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	173.43580		0.17344	180.10710	0.18011		173.436	22.96	0.00	0	6,291.00
€ / R	On 14/03/2016	Foreign Exchange Future			13.53590		13.53590	13.61040	13.61040			14.92	1,353,590.00	100	1,100.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.04730		14.04730	14.12820	14.12820			15.43	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL12	On 07/05/2015	Index Future			569.22800		569.22800		569.89300	569.89300			0.00	0	0.00
AL37	On 07/05/2015	Index Future			459.90000		459.90000		460.65600	460.65600			0.00	0	122.00
AL37	On 06/08/2015	Index Future			467.16200		467.16200		467.93100	467.93100			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			551.22800		551.22800		552.16600	552.16600			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			559.93200		559.93200		560.88600	560.88600			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			504.44800		504.44800		505.13300	505.13300			0.00	0	573.00
ALBI	On 06/08/2015	Index Future			512.41400		512.41400		513.11100	513.11100			0.00	0	10.00
ALBI	On 05/11/2015	Index Future			520.94600		520.94600		521.66700	521.66700			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.21810		9.21810		9.16470	9.16470		13.50	0.00	0	15,315.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	11.51710		0.01152		15.24530	0.01525	11.517	13.78	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	32.46330		0.03246		41.59010	0.04159	32.463	13.44	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	113.30540		0.11331		136.32850	0.13633	113.305	13.41	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	242.62840		0.24263		218.57230	0.21857	242.628	13.48	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	111.69470		0.11169		101.21280	0.10121	111.695	14.40	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	78.75960		0.07876		71.37560	0.07138	78.760	14.85	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.31820		9.31820		9.26470	9.26470			1,118,184.00	120	1,256.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.41920		9.41920		9.36530	9.36530			0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.53390		9.53390		9.47990	9.47990			0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.52800		9.52800		9.53620	9.53620		12.28	6,669,600.00	700	3,271.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.66820		9.66820		9.67660	9.67660		13.22	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.34870		12.34870		12.41120	12.41120		13.54	889,106.40	72	7,458.00
CHF / R	On 14/09/2015	Foreign Exchange Future			12.59690		12.59690		12.66160	12.66160		14.60	11,513,566.60	914	1,539.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.92160		1.92160		1.91270	1.91270		13.95	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.93490		1.93490		1.92580	1.92580		14.86	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.72400		1.72400		1.73320	1.73320		12.08	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.75560		1.75560		1.76440	1.76440		13.81	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			123.16225		123.16225		123.18352	123.18352			0.00	0	0.00
EL28	On 06/08/2015	Bond Future			125.13836		125.13836		125.16028	125.16028			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

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 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/05/2015	Bond Future		9.12346	86.83386		9.11420	86.90675			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future		9.19694	88.21980		9.18736	88.29412			0.00	0	0.00
ES33	On 05/11/2015	Bond Future		9.26283	85.88623		9.25271	85.96372			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		500.16200	500.16200		500.85400	500.85400			40,012,960.00	8	491.00
GOVI	On 06/08/2015	GOVI		508.05900	508.05900		508.76300	508.76300			0.00	0	29.00
GOVI	On 05/11/2015	GOVI		516.51900	516.51900		517.24700	517.24700			0.00	0	0.00
I2025	On 07/05/2015	Bond Future		119.63119	119.63119		119.54714	119.54714			0.00	0	16.00
I2025	On 06/08/2015	Bond Future		120.38541	120.38541		120.30031	120.30031			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/05/2015	Bond Future		128.94622	128.94622		128.96986	128.96986			0.00	0	2,657.00
I2038	On 06/08/2015	Bond Future		129.70433	129.70433		129.72847	129.72847			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		129.13731	129.13731		129.16068	129.16068			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future		131.20925	131.20925		131.23328	131.23328			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		138.83693	138.83693		139.72012	139.72012			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future		139.60569	139.60569		140.50322	140.50322			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		227.80100	227.80100		227.45300	227.45300			0.00	0	1,013.00
IGOV	On 06/08/2015	Index Future		231.41600	231.41600		231.06300	231.06300			0.00	0	98.00
IGOV	On 05/11/2015	Index Future		235.28900	235.28900		234.93400	234.93400			0.00	0	0.00
ILBI	On 07/05/2015	Index Future		616.64300	616.64300		615.69700	615.69700			0.00	0	0.00
ILBI	On 06/08/2015	Index Future		626.63800	626.63800		625.68000	625.68000			0.00	0	159.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future		6.11000	93.89000		6.11000	93.89000			0.00	0	1,000.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future		6.12000	93.88000		6.12000	93.88000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.20000	93.80000		6.20000	93.80000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future		6.22000	93.78000		6.22000	93.78000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future		6.31000	93.69000		6.31000	93.69000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.33000	93.67000		6.33000	93.67000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.56000	93.44000		6.56000	93.44000			0.00	0	0.00

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 16/03/2016	Jibar Tradeable Future			6.74000		93.26000		6.74000	93.26000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			6.89000		93.11000		6.89000	93.11000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.03000		92.97000		7.03000	92.97000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.16000		92.84000		7.16000	92.84000			0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.29000		92.71000		7.29000	92.71000			0.00	0	0.00
KES / R	On 12/06/2015	Foreign Exchange Future			0.12780		0.12780		0.12790	0.12790			0.00	0	10.00
KES / R	On 14/09/2015	Foreign Exchange Future			0.12770		0.12770		0.12820	0.12820			0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12720		0.12720		0.12720	0.12720			0.00	0	1,870.00
NGN / R	On 12/06/2015	Foreign Exchange Future			0.05810		0.05810		0.05770	0.05770			0.00	0	99,450.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.05300		0.05300		0.05260	0.05260			0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05100		0.05100		0.05070	0.05070			0.00	0	164,380.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.06870		1.06870		1.08010	1.08010			0.00	0	250.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.07030		1.07030		1.08170	1.08170			0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.07220		1.07220		1.08360	1.08360			0.00	0	0.00
R186	On 07/05/2015	Bond Future			7.64107		125.82862		7.62140	125.99999		8.34	32,715,441.20	260	37,880.00
R186	On 07/05/2015	Bond Future	7.40	Put	2,511.38000		2.51138		2,398.09000	2.39809	2,511.380	8.21	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.45	Put	2,180.82000		2.18082		2,077.79000	2.07779	2,180.820	8.23	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.50	Put	1,874.78000		1.87478		1,782.40000	1.78240	1,874.780	8.25	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.80	Put	598.42000		0.59842		564.23000	0.56423	598.420	8.37	0.00	0	300.00
R186	On 07/05/2015	Bond Future	8.00	Put	221.72000		0.22172		209.41000	0.20941	221.720	8.50	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	8.05	Put	167.69000		0.16769		158.62000	0.15862	167.690	8.53	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	8.10	Put	125.29000		0.12529		118.74000	0.11874	125.290	8.56	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future			7.68582		122.53991		7.66539	122.71434		8.46	0.00	0	340.00
R186	On 06/08/2015	Bond Future	7.75	Call	2,638.92000		2.63892		2,745.06000	2.74506	2,638.920	8.46	0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	8.90	Put	129.31000		0.12931		123.59000	0.12359	129.310	8.93	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			7.71840		124.56062		7.69689	124.74080		8.21	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	369.14000		0.36914		355.76000	0.35576	369.140	8.68	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			7.74043		121.44253		7.71779	121.62868		8.26	0.00	0	5,512.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/05/2015	Bond Future			289.13863		289.13863		288.37392	288.37392			0.00	0	1,046.00
R197	On 06/08/2015	Bond Future			287.72909		287.72909		286.95245	286.95245			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			242.02274		242.02274		240.68353	240.68353			0.00	0	53,310.00
R202	On 06/08/2015	Bond Future			242.69287		242.69287		241.33278	241.33278			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			7.47624		103.11674		7.43120	103.38254		6.57	0.00	0	15,264.00
R2023	On 06/08/2015	Bond Future			7.52221		104.76257		7.47510	105.03292		6.38	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 06/08/2015	Bond Future	9.07	Put	21.11000	0.02111	18.04000	0.01804	21.110	6.77	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			6.75915	104.46591	6.72869	104.53229		2.13	0.00	0	7,710.00
R203	On 06/08/2015	Bond Future			6.80165	106.13333	6.76707	106.20099		1.98	0.00	0	0.00
R203	On 05/11/2015	Bond Future			6.80852	103.71618	6.76755	103.78740		1.82	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.01194	102.11051	7.99234	102.27831			0.00	0	7,046.00
R2030	On 06/08/2015	Bond Future			8.06201	99.73205	8.04176	99.90277			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			8.11589	102.15346	8.09627	102.33396			0.00	0	126.00
R2032	On 06/08/2015	Bond Future			8.16349	103.78397	8.14326	103.96761			0.00	0	0.00
R2032	On 05/11/2015	Bond Future			8.20191	101.33910	8.18083	101.52814			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			8.21104	105.25677	8.20151	105.35487			0.00	0	32,365.00
R2037	On 06/08/2015	Bond Future			8.25884	102.67809	8.24903	102.77787			0.00	0	1,954.00
R2037	On 05/11/2015	Bond Future			8.29439	104.37176	8.28407	104.47572			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			7.00100	106.24769	6.97095	106.34401			0.00	0	12,556.00
R204	On 06/08/2015	Bond Future			7.05399	103.90770	7.02127	104.00580			0.00	0	100.00
R204	On 06/08/2015	Bond Future	8.41	Put	17.22000	0.01722	15.55000	0.01555	17.220	3.42	0.00	0	699.00
R204	On 05/11/2015	Bond Future			7.08016	105.62104	7.04362	105.72321		3.04	0.00	0	0.00
R204	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2044	On 07/05/2015	Bond Future			8.26519	107.71218	8.25564	107.82117			0.00	0	9,496.00
R2044	On 06/08/2015	Bond Future			8.31052	105.04741	8.30069	105.15839			0.00	0	0.00
R2044	On 05/11/2015	Bond Future			8.34439	106.78020	8.33409	106.89554			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			8.24354	107.42418	8.23898	107.47815			0.00	0	34,121.00
R2048	On 06/08/2015	Bond Future			8.28408	109.13880	8.27938	109.19390			0.00	0	745.00
R2048	On 05/11/2015	Bond Future			8.31870	106.50701	8.31367	106.56550			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R207	On 07/05/2015	Bond Future			7.17574	102.61927	7.13054	102.79678			581,132,926.01	5,663	40,913.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,166.49000	2.16649	2,339.38000	2.33938	2,166.490	4.38	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.23087	100.61470	7.18253	100.79530		4.21	0.00	0	100.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,458.12000	1.45812	1,580.04000	1.58004	1,458.120	4.27	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.26010	102.27399	7.20780	102.45993		4.03	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,580.16000	1.58016	1,693.35000	1.69335	1,580.160	4.07	0.00	0	53.00
R207	On 04/02/2016	Bond Future			7.27009	100.42267	7.21326	100.61421		3.91	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	1,424.11000	1.42411	1,525.64000	1.52564	1,424.110	3.92	0.00	0	43.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/05/2015	Bond Future	7.27207		98.30006		7.22185	98.53392		5.32	39,516,624.12	402	57,051.00
R208	On 06/08/2015	Bond Future	7.31932		99.86905		7.26630	100.10691		5.16	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	15.80000		13.14000	0.01314	15.800	5.48	0.00	0	198.00
R208	On 05/11/2015	Bond Future	7.35003		98.11521		7.29355	98.35928		5.10	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	219.78000		195.80000	0.19580	219.780	5.42	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/05/2015	Bond Future	8.15401		81.75488		8.14442	81.83659		13.36	9,810,585.60	120	22,671.00
R209	On 07/05/2015	Bond Future	8.30	Put	686.09000		678.52000	0.67852	686.090	13.41	0.00	0	700.00
R209	On 06/08/2015	Bond Future	8.19588		83.05982		8.18602	83.14300		13.12	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	39.79000		39.55000	0.03955	39.790	13.81	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future	8.22962		81.28076		8.21928	81.36724		13.38	0.00	0	0.00
R209	On 31/03/2036	Price Contribution	6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/05/2015	Bond Future	175.96563		175.96563		175.99785	175.99785			0.00	0	833.00
R210	On 06/08/2015	Bond Future	178.78871		178.78871		178.82186	178.82186			0.00	0	0.00
R210	On 31/03/2028	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/05/2015	Bond Future	130.85593		130.85593		130.88055	130.88055			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future	131.33804		131.33804		131.36331	131.36331			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	137.85172		137.85172		137.53605	137.53605			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future	138.28820		138.28820		137.96772	137.96772			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	8.06515		91.95132		8.04550	92.11371		11.36	0.00	0	16,829.00
R213	On 06/08/2015	Bond Future	8.11020		93.41895		8.08995	93.58413		11.13	0.00	0	0.00
R213	On 05/11/2015	Bond Future	8.14839		91.41415		8.12729	91.58422		11.32	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	8.18825		83.25600		8.17864	83.34370		14.19	0.00	0	15,271.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 06/08/2015	Bond Future	8.22777		84.58486		8.21789	84.67421		13.93	0.00	0	0.00
R214	On 05/11/2015	Bond Future	8.26137		82.68767		8.25104	82.78037		14.23	0.00	0	0.00
R214	On 04/02/2016	Bond Future	8.28959		84.13577		8.27879	84.23201		13.91	0.00	0	4,320.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future	20,848.08000		20,848.08000		20,853.59000	20,853.59000			0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.53080		4.53080		4.53320	4.53320		11.46	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.49830		4.49830		4.50390	4.50390		12.00	0.00	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.57280		1.57280		1.59970	1.59970			0.00	0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.52870		1.52870		1.55310	1.55310			0.00	0	0.00

Total for Derivatives : **3,146,805,072.24** **242,745** **4103702.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.27493			100.25631			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.57500		104.37734		6.57500	104.35863			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.42055			100.39947			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.45000		103.26776		8.42000	103.34507			0.00	0	200,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		99.98061			99.96126			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.72500		103.49117		8.67500	103.70221			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		107.13900		10.00000	107.11100			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		101.04063			101.01811			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		101.12370			101.10099			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.03500		101.05175		9.00500	101.11651			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000		10.77092		100.00000	10.74395			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		104.31903		10.84000	104.28862			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		10.08847		100.00000	10.06782			0.00	0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		102.04967			102.02637			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB09	On 03/05/2017	Spot Bond	8.34000	108.18200		8.31000	108.21455			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	108.24100		10.00000	108.21300			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.26000	274.90418		2.30000	274.13328			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.97070			100.95116			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.81859			100.79765			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.60811			100.58606			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.62312			100.60052			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	99.90575			99.88419			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	99.59948			99.65680			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	99.50610			99.56297			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.00000	172.18566		2.04000	171.80736			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.26660		2.76000	164.26411			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.94407		2.17000	174.94420			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	184.54720		1.82000	184.54917			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.73625	81.20151		7.70625	81.24821			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.73625	81.20151		7.70625	81.24821			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	98.61000			98.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.48113			100.45896			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	97.27000			97.10000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	96.37000			96.20000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	95.83000			95.64000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	94.50000			94.28000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	93.84000			93.60000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.13787			100.11815			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN48	On 13/04/2017	Spot Bond	0.00000		100.01854			99.99994			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		93.47000			93.25000			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		92.78000			92.54000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		92.51000			92.27000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		92.23000			91.99000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.35501			100.33522			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.86500		103.74506		6.86500	103.72610			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		99.95944			99.93909			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		90.92000			90.67000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		90.40000			90.15000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.56000		109.50828		2.57000	109.41114			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.38000		161.40791		2.38000	161.40715			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.16000		221.20357		2.20000	219.96175			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		95.40000			95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		88.64000			88.37000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.07000		93.61426		9.02500	93.82991			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		101.27000			100.93000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		60.19000			65.32000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		101.34898			101.32787			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		96.86000			96.52000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		106.29000			106.22000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		109.28408		9.63000	109.25585			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.40000			100.10000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.03000		113.74132		9.01000	113.86678			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.43000		92.50569		8.38000	92.70472			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		103.29000			102.29000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		114.02000			110.92000			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	9.12500		113.01841		9.10500	113.14237			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		90.63000			90.37000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.74757			100.72525			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		101.56968			101.54719			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.89000		105.84666		7.86000	105.90399			0.00	0	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.43500		104.72884		8.38500	104.94355			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.73500		103.82432		6.73500	103.80523			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.54500		101.59247		8.50000	101.75175			0.00	0	3,610,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.22500		97.83785		9.20500	97.95053			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.30500		102.51524		7.28500	102.51315			0.00	0	708,000,000.00
ABSI2	On 07/12/2023	Spot Bond	2.07000		278.59815		2.11000	277.81620			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.99000		129.02343		1.99000	129.02412			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI4	On 31/01/2022	Spot Bond		2.08000	133.03603		2.12000	132.70870			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond		100.00000	0.00632		100.00000	0.00630			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond		100.00000	84.76754		100.00000	84.57618			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond		11.02500	102.00509		11.02500	101.97565			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	101.47111			101.44305			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	9.12692		100.00000	9.10481			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	101.50705			101.47830			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	102.01650			101.97797			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	54.40066		100.00000	54.26888			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	101.43516			101.40778			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	69.23315		11.00000	69.21336			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	34.81643		100.00000	34.73208			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.59710			100.57282			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.65289			100.62636			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.57220			100.54893			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.58903			100.56508			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.59643			100.57218			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	101.72718			101.70339			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	101.72718			101.70339			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	101.73682			101.71289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL086		On 30/07/2017	Spot Bond	0.00000	101.73682		101.71289			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	101.71755		101.69389			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	95.33510		95.31644			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	108.24100	10.00000	108.21300			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.41968		100.39725			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.57896		100.55542			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.59554		100.57132			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.60221		100.57772			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.58877		100.56482			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.55876		100.53603			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.94500	104.67367	8.90000	104.82346			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	101.78903		101.76565			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	102.41668		102.39395			0.00	0	0.00
ACL122		On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
ACL126		On 20/09/2016	Spot Bond	0.00000	89.46899		89.44893			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	179.53964		178.63081			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	179.55060		178.64117			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.57211		100.54884			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	101.53614		101.51431			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.95736		100.93473			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	101.53575		101.51395			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	101.71074		101.68718			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	102.12756		102.10461			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	108.24100	10.00000	108.21300			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL143		On 20/12/2016	Spot Bond	0.00000	100.82876			100.80492			0.00	0	0.00
ACL144		On 20/12/2016	Spot Bond	0.00000	101.65142			101.63075			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.57415			100.55080			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	101.52293			101.50143			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.56224			100.53937			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.53864			100.51672			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.68008		10.23000	100.65280			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.52639			100.50496			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	117.61779			117.42683			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.11000	105.42745		9.08000	105.50582			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.56015			100.53736			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.14463		1.75000	117.14607			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.51963			100.49848			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.54366			100.52180			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.56026			100.53773			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.52704			100.50584			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.66768			100.64687			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.27506			100.25068			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	102.01154			101.99098			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.52105			100.50011			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	101.47184			101.45058			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.55695			100.53454			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.54829			100.52598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL187	On 20/09/2020	Spot Bond		0.00000	100.57675			100.55328			0.00	0	0.00
ACL188	On 20/09/2020	Spot Bond		0.00000	100.58549			100.56167			0.00	0	0.00
ACL191	On 20/09/2015	Spot Bond		0.00000	100.75069			100.73117			0.00	0	0.00
ACL192	On 20/12/2015	Spot Bond		0.00000	100.95808			100.93839			0.00	0	0.00
ACL193	On 20/09/2022	Spot Bond		0.00000	100.58758			100.56369			0.00	0	0.00
ACL194	On 20/09/2022	Spot Bond		0.00000	100.58758			100.56369			0.00	0	0.00
ACL195	On 20/06/2017	Spot Bond		0.00000	100.61330			100.58862			0.00	0	0.00
ACL196	On 20/12/2017	Spot Bond		0.00000	100.54699			100.52499			0.00	0	0.00
ACL197	On 20/06/2017	Spot Bond		0.00000	100.62074			100.59551			0.00	0	0.00
ACL198	On 20/06/2017	Spot Bond		0.00000	102.29644			102.27407			0.00	0	0.00
ACL199	On 20/06/2017	Spot Bond		0.00000	100.61330			100.58862			0.00	0	0.00
ACL200	On 21/11/2016	Spot Bond		0.00000	97.44931			97.43003			0.00	0	0.00
ACL201	On 20/12/2022	Spot Bond		0.00000	100.59904			100.57468			0.00	0	0.00
ACL202	On 20/12/2022	Spot Bond		0.00000	100.58680			100.56319			0.00	0	0.00
ACL203	On 30/01/2023	Spot Bond		0.00000	132.64363			131.99137			0.00	0	0.00
ACL204	On 14/02/2023	Spot Bond		0.00000	133.59123			132.93415			0.00	0	0.00
ACL205	On 20/03/2016	Spot Bond		0.00000	100.51373			100.49308			0.00	0	0.00
ACL208	On 20/03/2018	Spot Bond		0.00000	100.50907			100.48861			0.00	0	0.00
ACL210	On 20/05/2018	Spot Bond		0.00000	101.03908			101.01926			0.00	0	0.00
ACL212	On 20/09/2018	Spot Bond		0.00000	100.52172			100.50074			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond		0.00000	97.45645			97.43098			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond		0.00000	100.54366			100.52180			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond		0.00000	100.51439			100.49372			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond		0.00000	100.51373			100.49308			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL217	On 20/12/2023	Spot Bond		0.00000	100.56608			100.54305			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.82904			100.80496			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	101.63360			101.60989			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	101.65176			101.62873			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond		0.00000	101.10259			101.07830			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond		0.00000	102.77248			102.75239			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	24.07233		100.00000	24.01205			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond		100.00000	13.66917		100.00000	13.63605			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond		0.00000	101.01205			100.99157			0.00	0	0.00
AHF1B1	On 21/11/2014	Spot Bond		0.00000	101.11318						0.00	0	0.00
AHF1C1	On 21/11/2014	Spot Bond		0.00000	101.18051						0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	99.88303			99.86312			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	99.87097			99.84904			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	99.85492			99.83032			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	99.87771			99.85736			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.67500	98.87364		7.64500	98.88168			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	99.84312			99.81703			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	99.81773			99.78741			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.63000	100.52386		8.60000	100.59881			21,575,000,000,000.00	2,500,000,000	5,490,000,000.00
AIR02	On 30/04/2023	Spot Bond		9.12500	119.65644		9.10500	119.74992			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		6.99500	104.37093		6.97500	104.36917			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond		8.81000	106.17652		8.76500	106.43504			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	16.92706		100.00000	16.88939			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR05	On 29/05/2030	Spot Bond		9.45000	108.11513		9.43000	108.25218			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond		2.63000	167.95165		2.63000	167.94970			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.83199			100.81068			0.00	260,000,000	130,000,000.00
ANG012	On 06/06/2015	Spot Bond		0.00000	100.75653			100.73686			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond		100.00000	87.52998		100.00000	87.32057			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond		0.00000	100.40953			100.38764			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond		0.00000	100.44018			100.41666			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond		0.00000	100.52321			100.50429			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond		0.00000	101.20904			101.18053			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond		0.00000	100.48058			100.46127			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond		0.00000	100.53863			100.51671			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond		0.00000	100.50341			100.47572			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond		0.00000	101.23461			101.21783			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	100.00000		0.00000	100.00000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond		0.00000	93.12000			93.16000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond		0.00000	100.97990			100.96316			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond		0.00000	87.11002			87.04775			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond		2.41000	240.44952		2.45000	239.16623			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	111.65150			111.69858			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN025	On 07/08/2015	Spot Bond	0.00000		109.88298			110.23044			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000		99.12303			99.09850			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000		108.32161			108.38950			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000		88.74999			88.65798			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000		101.38913			101.36675			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.42500		213.13312		2.46500	211.94494			0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN046	On 20/12/2016	Spot Bond	0.00000		100.67818			100.65867			0.00	0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000		100.43013			100.40932			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000		33.97114		100.00000	33.89554			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		16.84053		100.00000	16.79973			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		16.93766		100.00000	16.89663			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		16.50060		100.00000	16.46063			0.00	0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000		28.46255		100.00000	28.37065			0.00	0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		40.13411		100.00000	40.03689			0.00	0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		16.57909		100.00000	16.53893			0.00	0	0.00
ASN55U	On 29/12/2016	Spot Bond	100.00000		21.20681		100.00000	100.00000			0.00	0	0.00
ASN56U	On 29/06/2016	Spot Bond	100.00000		33.13565		100.00000	100.00000			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.66142			100.64106			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.47374			100.45471			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW10	On 01/10/2016	Spot Bond	0.00000		100.30903			100.28764			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.68000		103.63161		8.65000	103.69762			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		99.94866			99.93134			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.57931			100.56049			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		101.71055			101.68982			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.93288			100.91170			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		101.08480			101.06315			0.00	0	1,000,000,000.00
BAW19	On 05/12/2020	Spot Bond	9.00500		105.80667		8.95500	106.00233			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.85500		102.54185		6.85500	102.52319			0.00	0	8,000,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		63.84152		100.00000	63.68343			0.00	0	0.00
BAW21	On 24/03/2022	Spot Bond	9.25500		100.72144		9.20500	100.94952			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		102.73039			102.70934			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.49000		103.48721		8.46000	103.53067			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.79179		101.47404		10.80061	101.43937			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.87912		100.61291		10.88055	100.58291			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.89490		100.61490		10.89774	100.58434			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.41610			100.38602			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.91402		100.60783		10.91766	100.57672			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.55376		100.96685		11.53643	100.97553			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.42551			100.39476			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.42551			100.39476			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.42558			100.39483			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.04179		100.39615		11.05061	100.36118			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	10.98864		100.70888		10.99643	100.67482			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA14	On 30/09/2015	Spot Bond	10.87912	100.61291		10.88055	100.58291			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.88742	100.87679		10.89530	100.84167			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.06192	100.64930		10.06661	100.61811			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.40488			100.37561			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.39615			100.36775			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.39615			100.36775			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.67435	102.53792		8.56195	102.64734			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.26500	100.08314		11.23500	100.11060			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.38514			100.35753			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.19000	98.33719		11.16000	98.37047			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.36934			100.34263			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	100.35347		9.28000	100.32818			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.39064			100.36264			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.98000	100.87060		10.95000	100.90888			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.37962			100.35241			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.38881			100.36094			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.38881			100.36094			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	99.89847			99.89847			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.37520			100.34832			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.39706			100.36832			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.39706			100.36832			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.37594			100.34900			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.38430			100.35650			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.39715			100.36841			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.31306			100.29039			0.00	0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000	100.32429			100.30106			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.79179	101.57550		13.80061	101.53275			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.01090	101.09889		15.01391	101.05356			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.87685	100.89584		13.86467	100.87058			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.50739			100.47098			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.50739			100.47098			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.50739			100.47098			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.52550			100.48778			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.44374			100.41191			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	30.45881		100.00000	30.40102			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.34277		100.00000	19.29539			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.60409		100.00000	17.56098			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.86672		100.00000	10.84011			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.88905		100.00000	10.86267			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.13838		100.00000	13.10621			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.38419		100.00000	11.35630			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	99.94931			99.93220			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	99.87263			99.85394			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.12882			100.10999			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ06		On 07/07/2017	Spot Bond	0.00000	100.13632			100.11640			0.00	0	0.00
BCP3U		On 30/06/2019	Spot Bond	100.00000	8.20658		100.00000	8.18670			0.00	0	0.00
BCP4U		On 30/06/2019	Spot Bond	100.00000	8.20658		100.00000	8.18670			0.00	0	0.00
BCP91U		On 23/04/2015	Spot Bond	100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
BCP92U		On 21/05/2015	Spot Bond	100.00000	90.79602		100.00000	90.57072			0.00	0	0.00
BCP93U		On 05/06/2015	Spot Bond	100.00000	87.52998		100.00000	87.32057			0.00	0	0.00
BD0202		On 31/12/2018	Spot Bond	1.97000	180.93029		2.01000	180.67901			0.00	0	0.00
BD0205		On 28/04/2028	Spot Bond	7.64500	168.79873		7.62500	169.18847			0.00	0	0.00
BD0206		On 02/03/2028	Spot Bond	7.64500	169.06848		7.62500	169.45464			0.00	0	0.00
BD0302		On 18/04/2028	Spot Bond	8.03000	100.63095		8.01000	100.76981			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	7.58000	99.13937		7.55000	99.19696			0.00	0	20,000,000.00
BG22A1		On 21/07/2016	Spot Bond	0.00000	102.43721			102.41863			0.00	0	0.00
BG22A2		On 21/07/2016	Spot Bond	0.00000	101.72525			101.70498			0.00	0	0.00
BG22A3		On 21/07/2016	Spot Bond	0.00000	102.36074			102.34133			0.00	0	0.00
BG22B1		On 21/07/2016	Spot Bond	0.00000	101.87281			101.85074			0.00	0	0.00
BG22C1		On 21/07/2016	Spot Bond	0.00000	101.98631			101.96284			0.00	0	0.00
BG22D1		On 21/07/2016	Spot Bond	0.00000	102.30375			102.27636			0.00	0	0.00
BG22YU		On 21/07/2016	Spot Bond	100.00000	40.25525		100.00000	40.15556			0.00	0	0.00
BG32A1		On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A2		On 30/10/2016	Spot Bond	0.00000	101.55058			101.52894			0.00	0	0.00
BG32A3		On 30/10/2016	Spot Bond	0.00000	101.58087			101.55881			0.00	0	0.00
BG32A4		On 30/10/2016	Spot Bond	0.00000	101.59097			101.56877			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32B	On 30/10/2016	Spot Bond		0.00000	101.71211			101.68825			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	101.87357			101.84749			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	25.19483		100.00000	25.13244			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	25.19483		100.00000	25.13244			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.62651			100.60460			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.63827			100.61595			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		7.99000	102.12043		7.96000	102.15171			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.67352			100.64998			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.73602			100.71030			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	22.55439		100.00000	22.49975			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	22.55439		100.00000	22.49975			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	102.49579			102.47078			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond		10.69500	104.85174		10.65000	104.98267			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond		0.00000	101.77818			101.75154			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond		10.58500	99.89769		10.54000	100.03397			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond		0.00000	101.42521			101.40425			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond		100.00000	67.09445		100.00000	66.96716			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.90433			100.88346			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond		0.00000	99.95071			99.92968			0.00	0	40,000,000.00
BID06	On 30/06/2019	Spot Bond		8.29000	104.50692		8.26000	104.58993			0.00	0	2,200,000,000.00
BIDC43	On 15/04/2015	Spot Bond		0.00000	98.31789			98.30870			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond		0.00000	99.58251			99.56511			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.91980			100.90121			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A6	On 21/11/2032	Spot Bond		0.00000	101.06238			101.04089			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.90672			100.88838			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.95130			100.93206			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	101.03229			101.01139			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	101.36869			101.34091			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	101.92884			101.88980			0.00	0	0.00
BNP01	On 11/06/2015	Spot Bond		0.00000	100.61088			100.59292			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		86.23591		100.00000	86.03628			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	101.87883			101.85430			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	101.93217			101.90694			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond		0.00000	96.38739			96.36827			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond		0.00000	95.77074			95.75186			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000		91.25000		100.00000	91.02244			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.98258			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond		0.00000	99.96519			99.94779			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond		0.00000	98.27708			98.25855			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond		0.00000	99.89563			99.87823			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond		0.00000	99.86033			99.84288			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond		0.00000	99.82533			99.80787			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond		0.00000	99.61589			99.59843			0.00	0	0.00
BTC028	On 18/05/2015	Spot Bond		0.00000	99.40654			99.38908			0.00	0	0.00
BTC029	On 21/05/2015	Spot Bond		0.00000	99.35455			99.33710			0.00	0	0.00
BTC030	On 26/05/2015	Spot Bond		0.00000	98.98690			98.96943			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC031	On 25/05/2015	Spot Bond		0.00000	99.28587			99.26846			0.00	0	0.00
BTC032	On 28/05/2015	Spot Bond		0.00000	99.23244			99.21499			0.00	0	0.00
BTC034	On 12/06/2015	Spot Bond		0.00000	98.96897			98.95150			0.00	0	0.00
BTC035	On 07/07/2015	Spot Bond		0.00000	98.52824			98.51072			0.00	0	0.00
BTC036	On 12/05/2015	Spot Bond		100.00000	92.87532		100.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	37.21750		100.00000	37.12636			0.00	0	0.00
BWZ18B	On 27/03/2018	Spot Bond		0.00000	100.39408			100.37179			0.00	0	0.00
BWZ20A	On 27/03/2020	Spot Bond		0.00000	100.40852			100.38542			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.57971			100.55889			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	101.17588			101.15387			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		9.19000	113.27940		9.16000	113.29586			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	106.84231			106.81790			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.74000	106.37530		8.71000	106.38046			0.00	0	0.00
CBL12	On 06/09/2018	Spot Bond		12.18000	98.83798		12.15000	98.88659			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	99.06202			99.02815			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		12.48000	99.50704		12.45000	99.56105			24,960,000,000,000.00	2,000,000,000	1,000,000,000.00
CBL15	On 18/05/2015	Spot Bond		0.00000	101.21722			101.19544			0.00	0	317,500,000.00
CBL16	On 18/05/2017	Spot Bond		9.04000	104.56521		9.01000	104.59618			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	98.08329			98.05046			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		12.48000	96.82643		12.45000	96.88990			1,497,600,000,000.00	120,000,000	160,000,000.00
CBL19	On 02/11/2015	Spot Bond		0.00000	101.91555			101.89423			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond		0.00000	94.25870			94.22289			0.00	2,690,000,000	1,000,000,000.00
CBL21	On 06/05/2016	Spot Bond		0.00000	101.20229			101.17910			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond		10.05500	97.67030		10.00500	97.83138			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT01	On 23/06/2023	Spot Bond		9.49500	121.07240		9.47500	121.16648			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond		9.77500	114.86639		9.75500	114.96445			0.00	0	1,100,000,000.00
CCT03	On 15/03/2025	Spot Bond		9.47500	111.57596		9.45500	111.68398			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond		0.00000	101.12692			101.09521			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.39000	101.12377		11.36000	101.11998			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.52199			100.49255			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	103.60426			103.57641			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.24080		10.00000	108.21250			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	100.21653			100.19035			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond		0.00000	100.57576			100.54926			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond		0.00000	99.74447			102.07429			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	99.66298			99.62033			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	101.04818			101.02344			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.34120			100.31650			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.35403			100.32839			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.36914			100.34242			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	101.96491			101.92738			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	101.94485			101.90770			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN134	On 20/08/2015	Spot Bond	0.00000	102.05088			102.01169			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.57223			100.54895			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	101.12094			101.10081			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	102.84600	10.11000		102.81799			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.14837			100.12683			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	121.15891	2.76000		121.15703			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	107.20244			107.20244			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	121.04613	3.14000		121.04305			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	100.99348	8.25000		100.97130			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.78000	122.88410	2.82000		122.59861			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	120.56423	2.40000		120.56367			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.79637			100.76405			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.24500	100.31387	8.22500		100.31956			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	99.86935			99.84760			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	99.87723			99.85637			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.29500	100.34975	8.27500		100.35545			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.29500	100.34975	8.27500		100.35545			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.34500	103.49336	8.32500		103.50063			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.58569			100.56187			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.64352			100.61738			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.24100	10.00000		108.21300			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.24100	10.00000		108.21300			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	101.19418			101.17307			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN241		On 24/02/2017	Spot Bond	0.00000	101.08759			101.06510			0.00	0	0.00
CLN242		On 24/02/2019	Spot Bond	9.35000	101.24460		9.35000	101.21904			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	101.24460		9.35000	101.21904			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	101.22291			101.20195			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.88072			100.85925			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	101.31319			101.29236			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	101.31319			101.29236			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	101.31319			101.29236			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.79326			100.77152			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.91000	102.90709		8.88000	102.98238			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	102.30254			102.28144			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.66309			100.63616			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.85763			100.83645			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.85447			100.83343			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.90586			100.88403			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	101.05575			101.03440			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	101.19994			101.17463			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	101.06385			101.04230			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	101.29006			101.26839			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	101.67441			101.65335			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.53206			100.51204			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.42891			100.40891			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN283	On 20/09/2015	Spot Bond		0.00000	100.52039			100.49947			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	101.71436			101.69278			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	101.37766			101.35582			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.67048			100.64548			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.47343			100.44816			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	102.56281			102.54071			0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.24100		10.00000	108.21300			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.20653			100.18137			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.46833			100.44333			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.26239			100.23714			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.62403			100.59867			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.23067			100.20551			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.36910			100.34413			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.36322			100.33892			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	137.41156			137.41156			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	101.79924			101.77570			0.00	0	0.00
CLN303	On 20/12/2017	Spot Bond		0.00000	137.06354			137.06354			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond		0.00000	136.94036			136.94036			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond		0.00000	137.09593			137.09593			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond		0.00000	134.80209			134.80209			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond		0.00000	135.46074			135.46074			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond		0.00000	101.36677			101.34244			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond		10.35000	99.77760		10.30500	99.97639			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond		10.87000	96.46092		10.82500	96.66225			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN316	On 30/06/2017	Spot Bond			0.00000		100.34737			100.32414			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond			0.00000		100.62124			100.59624			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond			0.00000		101.33598			101.31220			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond			0.00000		99.77834			101.70435			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond			0.00000		101.72413			101.69941			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond			8.80500		104.00564		8.80500	103.98089			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond			0.00000		100.54699			100.52499			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond			0.00000		101.70707			101.68476			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond			0.00000		131.90429			131.90429			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond			0.00000		100.58150			100.55810			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond			0.00000		100.61992			100.59497			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond			0.00000		100.59921			100.57485			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond			0.00000		100.82728			100.79372			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond			0.00000		81.75838			81.70503			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond			0.00000		100.65301			100.62648			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond			0.00000		100.34737			100.32414			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond			0.00000		119.33838			119.33838			0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond			0.00000		119.48183			119.48183			0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond			0.00000		101.72034			101.69729			0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond			0.00000		100.71692			100.68805			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond			0.00000		100.34936			100.32599			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond			0.00000		100.82227			100.78891			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond			0.00000		100.67963			100.65202			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN344	On 20/12/2018	Spot Bond		0.00000	100.52506			100.50369			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.60138			100.57719			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	101.70379			101.68097			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	101.37002			101.34812			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.33944			100.31674			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	101.61266			101.59104			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.92555			100.90375			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	101.65615			101.63337			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	99.77971			103.74955			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.49908			100.47902			0.00	0	50,000,000.00
CLN362	On 20/03/2024	Spot Bond		9.53000	106.74567		9.48500	106.99656			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.55566			100.53305			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	104.18807			104.16053			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		11.67000	108.00984		11.62500	108.23480			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	101.84224			101.81422			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		11.70000	107.64320		11.65500	107.85371			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.02000	107.79652		10.02000	107.76741			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	101.84224			101.81422			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	101.82082			101.79704			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond		0.00000	102.97311			102.94596			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond		0.00000	100.54721			100.52495			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond		0.00000	100.55866			100.53593			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond		0.00000	100.55880			100.53607			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN375	On 30/06/2017	Spot Bond	0.00000	100.36203			100.33781			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.05500	104.38161		9.00500	104.58788			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.42890			100.40019			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.60336			100.57909			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000	100.58705		10.57000	100.55891			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	100.73010		11.00000	100.70080			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	99.86799			99.84863			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.61330			100.58862			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	99.84328			99.82313			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.46000	104.06160		11.41500	104.29185			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.67145			100.64443			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.55855			100.53582			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	101.95298			101.92747			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.59577			100.57154			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.27454			100.25310			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.51494			100.49398			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.52039			100.49947			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	89.88492			89.88492			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.55030			100.52818			0.00	0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000	100.81195			100.79101			0.00	0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000	100.62061			100.59659			0.00	0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000	100.42466			100.39421			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN42	On 18/04/2028	Spot Bond	7.01000	41.41530		7.01000	41.40761			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	176.71519			176.44116			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	8.03000	149.20568		8.01000	149.31198			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.64500	168.79873		7.62500	169.18847			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.64500	169.06848		7.62500	169.45464			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	96.38148			96.36233			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	96.35054			96.33123			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.08512			100.06390			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.08512			100.06390			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.59239			100.56830			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.55471			100.53215			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.56217			100.53930			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.09086			100.06813			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.55695			100.53454			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	99.77834			101.70435			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.50773			100.48733			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.54532			100.52313			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.54195			100.51990			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.54527			100.52308			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	101.14554			101.12086			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	99.97754			99.95516			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.42500	103.90982		8.40500	103.90414			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.39000	104.85043		8.36000	104.90917			0.00	0	830,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ05	On 05/06/2023	Spot Bond	9.69500	118.24268	9.64500	118.51510					0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.31500	105.91855	7.31500	105.89765					0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.26500	107.43539	9.21500	107.64359					0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.31000	108.78124	9.26500	109.03749				1,862,000,000,000.00	200,000,000	100,000,000.00	
COT01	On 03/04/2023	Spot Bond	9.68000	97.15138	9.63500	97.36779					0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.37500	99.06684	10.35500	99.17923					0.00	0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	10.37500	96.86874	10.35500	96.97711					0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.99631		100.97435					0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	101.61803		101.59732					0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	9.87130	100.00000	9.84739					0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.99408		100.97310					0.00	0	1,000,000,000.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.46562		100.44412					0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	103.28971		103.27025					0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.96689		100.94563					0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000	100.95129		100.93367					0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000	101.05041		101.03096					0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	9.92469	100.00000	9.90064					0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	11.99880	100.00000	11.96973					0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.03000	102.91465	10.98000	103.14878					0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	14.13750	100.00000	14.10325					0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	5.98464	100.00000	5.97014					0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	14.86586	100.00000	14.82985					0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	101.48491		101.46565					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG44	On 29/09/2017	Spot Bond		7.76500	98.30394		7.73500	98.34882			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond		0.00000	101.00865			100.98939			0.00	0	0.00
DENG56	On 25/02/2016	Spot Bond		0.00000	100.92888			100.90927			0.00	0	0.00
DENG57	On 03/03/2016	Spot Bond		0.00000	100.81289			100.79320			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond		100.00000	64.85160		100.00000	64.68920			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond		0.00000	100.75740			100.73604			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond		0.00000	100.02813			100.08266			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond		0.00000	101.36431			101.34454			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond		0.00000	101.42763			101.40559			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond		0.00000	100.71560			100.68678			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond		0.00000	102.86512			102.82829			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond		0.00000	100.62322			100.59815			0.00	0	0.00
DOL009	On 20/12/2019	Spot Bond		0.00000	53.15721			53.11239			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond		0.00000	100.21524			100.18456			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond		8.25500	106.57433		8.20500	106.79493			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond		7.09500	113.64577		7.07500	113.64762			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond		8.13500	106.85730		8.09000	107.01620			0.00	0	1,350,000,000.00
DV23	On 27/02/2023	Spot Bond		8.88000	107.49881		8.83500	107.73475			0.00	0	1,209,217,900.00
DV24	On 18/02/2024	Spot Bond		8.94000	105.96974		8.89500	106.22399			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond		9.00000	110.12169		8.98000	110.26128			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond		0.00000	100.39920			100.38099			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond		0.00000	100.27899			100.26010			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond		0.00000	100.53864			100.51996			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond		0.00000	101.00435			100.98518			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC009	On 11/06/2015	Spot Bond	0.00000		100.60454			100.58611			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.61339			100.59469			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		101.13456			101.11548			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.33826			100.31853			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		99.90429			99.88356			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.67000		127.66243		7.62500	127.85900			0.00	0	1,900,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		93.59334			93.54254			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EL037	On 31/01/2037	Spot Bond	2.16000		101.93074		2.16000	101.93082			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000		134.72596		1.20000	134.72964			0.00	0	600,000,000.00
EL28	On 02/05/2028	Spot Bond	2.08000		124.06821		2.08000	124.06857			0.00	0	8,200,000,000.00
EL29	On 19/11/2029	Spot Bond	2.06000		111.84795		2.06000	111.84833			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.04000		112.00750		2.04000	112.00795			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.01000		105.39026		2.05000	104.82136			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.14000		102.21113		2.14000	102.21127			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.10500		108.19113		9.05500	108.37904			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.00500		108.69907		8.95500	108.90973			1,080,600,000,000.00	120,000,000	60,000,000.00
EMM03	On 04/05/2024	Spot Bond	9.42500		108.20946		9.40500	108.30510			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.63500		101.62711		9.61500	101.68777			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.77500		104.14306		9.75500	104.21310			4,496,500,000,000.00	460,000,000	4,563,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000		101.14289			101.12218			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF002	On 28/05/2018	Spot Bond	0.00000	97.20804			97.18810			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.67655			100.65572			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	101.43161			101.40851			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	101.37676			101.35450			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	101.30386			101.28270			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	102.84800			102.82849			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000	100.89726			100.87932			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	100.97904			100.95946			0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	101.00643			100.98602			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	88.24428		100.00000	88.03616			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.88500	104.03992		10.88500	104.00960			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	101.37620			101.34962			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.83137			100.80517			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	98.80046			98.85212			0.00	100,000,000	50,000,000.00
EQS07	On 09/04/2018	Spot Bond	9.56000	97.81170		9.53000	97.86212			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	96.94811			96.92181			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	98.08484			98.05735			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	101.22656			101.20441			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	101.30262			101.27910			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.24100		10.00000	108.21300			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	101.11166			101.09155			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	101.15705			101.13612			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA16	On 17/11/2025	Spot Bond	0.00000	101.10257			101.08264			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	101.14041			101.11978			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	101.12012			101.09991			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	101.10489			101.08495			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.00000	101.19675		7.00000	101.17785			0.00	0	13,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.59500	104.23846		7.56000	104.31254			15,197,595,000,000.00	2,001,000,000	14,456,824,000.00
ES23	On 25/01/2023	Spot Bond	8.18500	112.45421		8.14000	112.70187			5,647,650,000,000.00	690,000,000	54,116,252,400.00
ES26	On 02/04/2026	Spot Bond	8.45000	96.01662		8.43000	96.13227			0.00	0	16,716,543,700.00
ES33	On 15/09/2033	Spot Bond	9.10000	86.43148		9.09000	86.48965			29,120,000,000,000.00	3,200,000,000	46,863,135,300.00
ES42	On 25/04/2042	Spot Bond	9.12000	97.79969		9.11000	97.87041			18,240,000,000,000.00	2,000,000,000	14,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	101.16133			101.13960			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	101.19793			101.17551			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	101.04789			101.02622			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	99.94166			99.92205			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.40440			100.38278			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	101.07616			101.05441			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.97771			100.95795			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.84150			100.82159			0.00	0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000	100.62971			100.61172			0.00	0	0.00
FIFC17	On 09/10/2015	Spot Bond	100.00000	69.61719		100.00000	69.48922			2,500,000,000,000,000.00	25,000,000,000	25,000,000,000.00
FR002U	On 02/08/2023	Spot Bond	100.00000	12.28524		100.00000	12.25448			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.95687		100.00000	11.92693			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.61073			100.58936			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		99.44317			99.41877			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.68118			100.65737			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.72809			100.70265			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.08000		100.85656		9.05000	100.92337			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.66066			100.64147			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.66059			100.64140			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		101.74022			101.71749			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		102.96691			102.94444			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.98932			100.96594			0.00	500,000,000	250,000,000.00
FRB13	On 02/06/2026	Spot Bond	0.00000		101.00561			100.98185			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.75500		104.74170		9.70500	104.94323			0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		101.02856			101.00174			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.86000		110.20769		9.83000	110.27334			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.24587			100.22010			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.08000		133.03603		2.12000	132.70870			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.10000		278.01092		2.14000	277.23075			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.27500		112.28435		2.28500	112.18532			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.36000		161.76256		2.36000	161.76191			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.05000		224.66295		2.09000	223.39808			0.00	0	400,000,000.00
FRBN04	On 15/09/2015	Spot Bond	7.13500		103.63033		7.13500	103.61066			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.67300		65.35432		7.67600	65.32915			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.42500		41.45537		9.42500	41.44347			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.66000		40.11276		9.66000	40.10124			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC107	On 03/06/2021	Spot Bond	0.00000		101.17205			101.14378			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000		100.65973			100.63293			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000		100.57228			100.54900			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000		100.62747			100.60197			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000		98.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000		100.00000		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000		100.61330			100.58862			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond	0.00000		100.58482			100.56129			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000		100.66320			100.63651			0.00	0	0.00
FRC123	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC124	On 20/06/2017	Spot Bond	0.00000		100.60336			100.57909			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000		100.00000		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond	0.00000		100.64108			100.61528			0.00	0	0.00
FRC129	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC130	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC131	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000		100.78786			100.75610			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC135	On 20/09/2017	Spot Bond		0.00000	100.76489			100.73408			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond		100.09221	22.13040		100.09221	22.07675			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.54830			100.52627			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	109.71263			109.37831			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.73338			100.70361			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	101.99553			101.95607			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.61391			100.58896			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	98.00000			98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	100.62067			100.59545			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.56751			100.54443			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.57354			100.55047			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.74848			100.71833			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.56359			100.54092			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	62.06705		13.22500	62.04511			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.53169			100.51032			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.53236			100.51095			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.78733			100.75539			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC168	On 20/06/2018	Spot Bond	0.00000		100.55628			100.53391			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.50500		100.84068		3.51500	100.74954			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.58017			100.55684			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.58017			100.55684			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		101.14044			101.11730			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.34737			100.32414			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		98.55883			98.53593			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.54699			100.52499			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.53435			100.51287			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		101.75154			101.72492			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.62455			100.59941			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		101.34137			101.31977			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		101.73340			101.70706			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		101.95030			101.92479			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.71560			100.68678			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.56823			100.54537			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.72943			100.69981			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.52837			100.50713			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		100.57354			100.55047			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000		100.57354			100.55047			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000		100.58343			100.56302			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000		100.25173			100.23043			0.00	800,000,000	400,000,000.00
FRC192	On 02/04/2019	Spot Bond	0.00000		100.26534			100.24290			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC193	On 08/04/2016	Spot Bond		0.00000	100.37417			100.27158			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.24100		10.00000	108.21300			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.11916			100.01595			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.60535			100.58099			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.01625			100.07328			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.27284			100.33069			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.07312			100.05492			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.07333			100.05508			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	99.93757			99.91662			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	99.94370			99.92476			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	99.93757			99.91662			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	99.94394			99.92509			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	101.53196			101.50735			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.64235		8.75000	101.61765			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.56292			100.54028			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	10.04222		100.00000	10.01788			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.20600		100.00000	9.18370			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	95.15769			95.12418			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	10.75499		100.00000	10.72893			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	98.36214			98.33879			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	24.50819		100.00000	24.44750			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	101.42013			101.39603			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	9.50426		100.00000	9.48124			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	18.36545		100.00000	18.31947			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC215	On 07/11/2019	Spot Bond	0.00000	101.42010			101.39599			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000	18.33310		100.00000	18.28718			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000	101.41661			101.39256			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000	101.34511			101.32219			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000	101.54038			101.51667			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000	101.44621			101.42389			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.89000	126.57818		2.93000	126.26610			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000	101.29450			101.27382			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000	101.27734			101.25693			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000	101.27734			101.25693			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000	101.18312			101.16055			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000	100.50121			100.48256			0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000	100.70883			100.68825			0.00	0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000	100.58714			100.56655			0.00	0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000	100.38530			100.35925			0.00	0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000	100.16894			100.14477			0.00	0	0.00
FRC231	On 25/06/2018	Spot Bond	0.00000	100.12481			100.10399			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.61589			100.59086			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.61257			100.58767			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.81664			100.79296			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	101.73731			101.71403			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.42000	122.54633		3.46000	122.24380			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.62332			100.59799			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.62937			100.60380			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC69	On 31/01/2022	Spot Bond	3.47000	122.17359	3.51000	121.87195					0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.45000	122.32254	3.49000	122.02054					0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.31000	126.09626	3.31000	126.09240					0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.38000	135.21746	3.38000	135.21318					0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	101.94893		101.92282					0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.54526		100.52307					0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.61932		100.59416					0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.71869		100.68951					0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.69321		100.66506					0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.58879		100.56511					0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.58813		100.56447					0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.56380		100.54406					0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.88698	100.00000	10.86060					0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	36.45845	100.00000	36.37013					0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	83.70040	100.00000	83.51315					0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	20.55792	100.00000	20.50812					0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000	9.12692	100.00000	9.10481					0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000	10.73177	100.00000	10.70548					0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	102.56200		102.54359					0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.83634		100.81641					0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	102.01464		101.99469					0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	99.80245		99.78176					0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	98.15538		98.13291					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ21	On 15/09/2021	Spot Bond	0.00000		99.01692			98.99460			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		101.29014			101.26814			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.93300		108.31119		1.90800	109.09188			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.26000		139.05730		2.26000	139.05702			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		101.66375			101.64424			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		102.33250		10.38000	102.30337			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		102.33250		10.38000	102.30337			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		108.68000			108.68000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		101.86025			101.83465			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.40000		112.09107		2.40000	112.09043			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.36000		215.07885		2.40000	213.87776			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.37000		112.68437		2.37000	112.68381			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.39000		214.17813		2.43000	212.98300			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		101.98489			101.95788			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.36000		111.44823		2.37000	111.34976			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.46000		110.91571		2.46000	110.91489			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.33925			100.32134			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		44.42800			44.42800			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		101.22982			101.20977			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.56500		108.89422		2.56500	108.89310			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.51000		210.62114		2.55000	209.44965			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.56000		209.16049		2.60000	207.99868			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.29000		98.17260		2.30000	98.08599			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.59000		208.29008		2.63000	207.13403			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS124	On 31/01/2038	Spot Bond	2.84000		103.80652		2.84000	103.80468			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000		101.15082			101.13226			0.00	0	0.00
FRS126	On 31/03/2028	Spot Bond	2.60000		100.00158		2.60000	2.60000			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.22000		275.67691		2.26000	274.90372			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.11000		277.81553		2.15000	277.03592			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.83000		264.17145		2.87000	263.43267			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.55000		129.24435		2.59000	128.92597			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		101.65479			101.63289			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.08000		128.96823		2.12000	128.65091			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		99.87368			99.85221			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.15132			100.12925			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		101.50263			101.47948			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.24000		112.64337		2.24000	112.64321			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		23.05513		104.97509	22.99680			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		26.91665		101.07593	26.85081			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		19.90025		100.44759	19.85185			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		25.38363		100.76967	25.32171			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	1.88000		123.59894		1.92000	122.58708			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	2.22000		112.82912		2.23000	112.72972			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		98.78970			98.78861			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.25000		112.53161		2.26000	112.43241			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS88	On 28/05/2020	Spot Bond	0.00000	101.10239			101.07809			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.31000	347.08439		2.35000	346.11131			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	101.35859			101.33525			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	101.00288			100.98079			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRX16	On 15/09/2016	Spot Bond	7.44500	101.37647		7.42500	101.38301			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.87000	102.04502		7.84000	102.08922			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.05000	106.41639		8.02000	106.47513			0.00	0	2,500,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.58500	105.26202		8.54000	105.40717			0.00	0	760,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.81500	100.02745		8.76500	100.21710			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.48000	91.47966		9.43500	91.68790			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.38500	112.21071		9.36500	112.31498			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.73500	98.72788		9.71500	98.83724			0.00	0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.07500	99.46478		10.05500	99.58739			0.00	0	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.16000	96.19412		10.14000	96.31792			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.62500	84.12304		9.61500	84.18548			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.48797			100.46809			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.49472			100.47457			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.51156			100.49073			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.53853			100.51661			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.55874			100.53601			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.64618			100.61992			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.99300			100.97405			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	101.03614			101.01638			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.89048			100.87033			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		101.07504			101.05453			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		101.11824			101.09691			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		101.15423			101.13221			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		101.31248			101.28744			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000		58.47637	100.00000	58.32994				0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		9.81071	100.00000	9.78614				0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.64596	100.00000	1.64184				0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.27615	100.00000	0.27546				0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000		9.12692	100.00000	9.10481				0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000		1.53124	100.00000	1.52753				0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.25690	100.00000	0.25628				0.00	0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.11454			100.09501			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GFC04	On 11/04/2017	Spot Bond	8.99000	100.96076		8.96000	100.99052			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond	0.00000	101.20723			101.18948			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	9.69800		100.00000	9.67451			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	16.82893		100.00000	16.78816			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	11.94312		100.00000	11.91418			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	101.56594			101.54553			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	101.62757			101.60634			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	101.70404			101.68179			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	101.81021			101.78656			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	101.74699			101.72761			0.00	0	20,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	99.98077			99.96147			0.00	0	50,000,000.00
GRT04	On 15/09/2016	Spot Bond	0.00000	101.41637			101.39653			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.71541			100.69404			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	101.10321			101.08090			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.43875			100.41753			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00001		100.00000	0.00001			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.35218			100.33358			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.83051			100.80842			0.00	0	1,840,000,000.00
HCH01	On 25/10/2016	Spot Bond	0.00000	101.84421			101.81803			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	10.15633		100.00000	10.13089			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00039			99.98206			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.67261			100.65123			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	101.47839			101.45620			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	101.49580			101.47337			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond		0.00000	101.20723			101.18948			0.00	0	0.00
HILC20	On 24/06/2015	Spot Bond		0.00000	100.37213			100.35441			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	99.88060			101.79401			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.18055	101.08635		7.16090	101.09108			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond		0.00000	99.87497			101.87444			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.18133	104.41639		8.16173	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	99.86773			101.97784			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.63186	104.41639		8.61229	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	99.85889			102.10421			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF01	On 17/04/2016	Spot Bond	0.00000		99.93904			99.91857			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		99.97825			99.95640			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		99.97731			99.95465			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		101.41927			101.39698			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.24100		10.00000	108.21300			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.87000		103.20884		8.84000	103.23487			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		101.29811			101.27334			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		101.21904			101.19578			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.90500		109.80564		7.86000	109.98360			0.00	0	1,580,000,000.00
HWAY23	On 07/12/2023	Spot Bond	1.97000		280.56634		2.01000	279.77852			0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.97000		286.90906		2.01000	286.02608			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.09000		103.28421		9.08000	103.35017			0.00	0	2,343,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.13000		102.94025		9.12000	103.00739			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		33.98212		100.00000	33.89980			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		82.10060		100.00000	81.91857			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		37.38659		100.00000	37.29503			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		23.95192		100.00000	23.89194			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		108.24100		10.00000	108.21300			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.61000		119.07383		1.62000	118.97024			107,330,811,000.00	66,665,100	04,849,805,300.00
I2038	On 31/01/2038	Spot Bond	1.64000		128.34555		1.64000	128.34747			9,170,712,064,000.00	5,591,897,600	17,129,773,700.00
I2046	On 31/03/2046	Spot Bond	1.71000		128.53567		1.71000	128.53742			6,927,093,036,000.00	4,050,931,600	02,004,715,400.00
I2050	On 31/12/2050	Spot Bond	1.74500		138.19012		1.72000	139.04579			7,400,097,407,500.00	4,240,743,500	25,866,300,500.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.54736			100.52823			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.84500		102.21109		7.82500	102.20740			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL22	On 15/03/2018	Spot Bond		7.74000	106.58022		7.71000	106.63820			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.66500	102.00118		7.64500	102.00539			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	101.44808			101.42604			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		2.15000	128.66396		2.15000	128.66409			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.15000	132.46336		2.19000	132.13738			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.88608			100.86584			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.86000	102.63658		7.83000	102.69428			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.67131			100.65210			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	101.40518			101.38493			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	101.21266			101.19300			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.24100		10.00000	108.21300			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.41000	101.20923		8.38000	101.27920			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.80500	95.82698		8.76000	95.96999			0.00	0	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.55700			100.53711			0.00	250,000,000	250,000,000.00
IBL49	On 02/04/2018	Spot Bond		8.53000	97.16040		8.50000	97.21406			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.85500	102.78074		8.81000	102.94498			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	101.28940			101.26910			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.41750			100.39562			0.00	0	1,250,000,000.00
IBL54	On 31/07/2016	Spot Bond		7.90000	100.65773		7.90000	100.63619			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.19000	101.38868		8.16000	101.45146			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	101.56576			101.54302			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	101.15829			101.13885			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.51000	103.09585		7.48000	103.12610			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL59	On 17/02/2019	Spot Bond		8.15000	104.84499		8.12000	104.92146			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.16000	108.10282		9.11500	108.35707			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.27902			100.25878			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	99.81842			101.49582			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	101.47914			101.45890			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	101.50995			101.48929			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	101.54062			101.51955			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond		0.00000	100.68110			100.66014			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond		2.88000	126.65569		2.92000	126.34344			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00844		100.00000	0.00843			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	99.92812			99.90971			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	99.84983			99.83050			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.40500	99.53810		8.35500	99.73288			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	100.99453			100.97396			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	101.02771			101.00645			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond		9.37500	104.79364		9.35500	104.89309			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	99.93156		5.00000	99.91788			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	99.93156		5.00000	99.91788			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	101.00087		5.00000	100.98709			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	99.93219		5.00000	99.91863			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.33419		4.00000	100.32339			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	99.96736		4.00000	99.95648			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	40.63041		100.00000	40.53091			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	40.47038		100.00000	40.37126			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW03U	On 30/06/2016	Spot Bond	100.00000		40.47038	100.00000	40.37126				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		103.44079	9.20000	103.41538				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		101.32578		101.30185				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.86288	100.00000	7.84383				0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
IM1006	On 13/07/2015	Spot Bond	100.00000		80.21978	100.00000	80.04386				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		101.49438		101.46525				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		15.48374	100.00000	15.44497				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		83.70040	100.00000	83.51315				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		16.32583	100.00000	16.28540				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		17.63477	100.00000	17.59061				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.40901	100.00000	1.40632				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		8.62159	100.00000	8.60047				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		9.77001	100.00000	9.74554				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.00592	100.00000	9.98114				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		27.81113	100.00000	27.74301				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		80.93126	100.00000	80.75221				0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		75.10288	100.00000	74.94867				0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		74.18699	100.00000	74.03651				0.00	0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		89.40744	100.00000	88.73521				0.00	0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		89.41842	100.00000	88.74611				0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		91.25000	100.00000	91.02244				0.00	0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		81.29176	100.00000	81.11111				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA516		On 14/04/2015	Spot Bond	6.30000	99.91377		6.30000	99.89655			0.00	0	0.00
INA517		On 21/04/2015	Spot Bond	6.40000	99.79003		6.40000	99.77257			0.00	0	0.00
INA519		On 05/05/2015	Spot Bond	6.40000	99.54618		6.50000	99.52148			0.00	0	0.00
INA520		On 12/05/2015	Spot Bond	6.50000	99.41576		6.50000	99.39816			0.00	0	0.00
INA522		On 26/05/2015	Spot Bond	6.50000	99.16996		6.50000	99.15245			0.00	0	0.00
INA523		On 03/06/2015	Spot Bond	6.50000	99.03005		6.50000	99.01259			0.00	0	0.00
INA524		On 09/06/2015	Spot Bond	6.55000	98.91720		6.55000	98.89964			0.00	0	0.00
ING114		On 31/12/2015	Spot Bond	0.00000	100.35996			100.33392			0.00	0	0.00
ING115		On 31/03/2016	Spot Bond	10.79179	101.18286		10.80061	101.14828			0.00	0	0.00
ING116		On 31/03/2016	Spot Bond	10.79179	100.53792		10.80061	100.50357			0.00	0	0.00
ING132		On 22/12/2018	Spot Bond	0.00000	100.52823			100.50389			0.00	0	0.00
ING138		On 22/03/2017	Spot Bond	0.00000	100.51855			100.49466			0.00	0	0.00
ING153		On 03/04/2017	Spot Bond	6.50000	100.19243		6.50000	100.17492			0.00	0	0.00
ING161		On 20/03/2017	Spot Bond	0.00000	100.59674			100.57274			0.00	0	0.00
ING196		On 30/06/2027	Spot Bond	0.00000	93.40197			93.40197			0.00	0	0.00
ING204		On 13/12/2015	Spot Bond	0.00000	100.58517			100.56488			0.00	0	0.00
ING211		On 12/04/2016	Spot Bond	0.00000	100.01908			100.00000			0.00	0	0.00
ING211/JIBAR		On 25/11/2020	Spot Bond	10.00000	108.24100		10.00000	108.21300			0.00	0	0.00
ING228		On 22/09/2018	Spot Bond	0.00000	100.50471			100.48166			0.00	0	0.00
ING232		On 04/10/2018	Spot Bond	0.00000	102.66724			102.64619			0.00	0	0.00
ING251		On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING274		On 28/05/2015	Spot Bond	0.00000	99.23935			99.22220			0.00	0	0.00
ING292		On 15/07/2015	Spot Bond	0.00000	99.98163			99.96325			0.00	0	0.00
ING297		On 10/09/2015	Spot Bond	0.00000	97.27507			97.25678			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING298	On 17/09/2015	Spot Bond	0.00000		97.13081			97.11241			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000		106.58644			106.56712			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		101.73288			101.70421			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000		100.00000	100.00000		99.72678			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.24100	10.00000		108.21300			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.01933			99.99993			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.01959			99.99992			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.35500		100.82683	8.33500		100.84063			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.26936			100.24832			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.27571			100.25418			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.27996			100.25811			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		99.98085			99.96182			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		99.97991			99.95986			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond	0.00000		101.58615			101.56833			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.15500		104.72448	9.10500		104.93031			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.72773			100.70740			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.43000		103.38051	8.40000		103.42392			0.00	0	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.14654			100.12526			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.07905			100.05931			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.37997			100.35759			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.53756			100.51281			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.20500		103.66458	8.20500		103.64164			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV015	On 20/09/2022	Spot Bond	0.00000		102.02000			101.99739			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.95375			100.92897			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.43000		126.17430		3.47000	126.08272			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.54000		147.37647		3.54000	147.37119			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.28392			100.25992			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.02210			100.00014			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		102.06968			102.04528			0.00	1,000,000,000	500,000,000.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.78350			100.75941			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.42299			100.39908			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.61000		106.97610		3.62000	106.92391			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.61000		105.96166		3.62000	105.90997			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.84856			100.82324			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		101.41912			101.39402			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	9.95000		115.98208		9.92000	116.03301			2,587,000,000,000.00	260,000,000	130,000,000.00
IV09	On 30/04/2018	Spot Bond	0.00000		103.88426			103.85878			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.64000		140.76794		3.64000	140.76250			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond	100.00000		94.07216		100.00000	93.83033			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000		92.40506		100.00000	92.17172			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond	6.30000		99.91377		6.30000	99.93101			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond	6.30000		99.87932		6.30000	99.86211			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond	6.40000		99.75512		6.40000	99.73768			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond	6.40000		99.51144		6.50000	99.48622			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond	6.50000		99.25761		6.50000	99.24007			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond	6.50000		99.13495		6.50000	99.11745			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA523	On 04/06/2015	Spot Bond	6.50000		99.01259		6.50000	98.99513			0.00	0	0.00
IVA524	On 11/06/2015	Spot Bond	6.55000		98.88209		6.55000	98.86455			0.00	0	0.00
IVA528	On 09/07/2015	Spot Bond	6.55000		98.39323		100.00000	80.75221		260,035,000,000,000.00	39,700,000,000	30,100,000,000.00	
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		101.87208			101.85274			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.24100		10.00000	108.21300			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		101.74854			101.72895			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.13998			100.11965			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		101.03192			101.01224			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		101.11681			101.09422			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.89663			100.87544			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.01942			100.00001			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.01956			100.00002			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.01982			100.00001			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.01861			100.00001			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		99.88140			99.86122			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		101.58165			101.56003			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.55408			100.53244			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		101.16318			101.14260			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.90331			100.88383			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.89437			100.87508			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.15352			100.13154			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC029	On 24/04/2017	Spot Bond	0.00000		101.58969			101.56948			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		101.41780			101.39839			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.51549			100.49534			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.31866			100.29706			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.32672			100.30458			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.32671			100.30458			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.75000		104.11887		8.72000	104.20041			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		14.18808		100.00000	14.15633			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		10.31961		100.00000	10.29405			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		99.94585			99.92758			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.82500		104.53144		8.77500	104.74793			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		101.61220			101.59016			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		101.16331			101.14275			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.57159			100.55158			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		103.71836			103.69770			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		101.52566			101.50628			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		102.64973			102.63047			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.00500		103.71412		7.00500	103.69450			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		101.49551			101.47144			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		101.10333			101.08103			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.92084			100.89855			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		101.54711			101.52362			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		101.28422			101.26370			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000		101.38195			101.35950			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC054	On 03/03/2016	Spot Bond	0.00000		100.85846			100.83767			0.00	0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000		100.42489			100.40219			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000		101.90371			101.87721			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		101.61740			101.59484			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		99.78890			99.76857			0.00	500,000,000	250,000,000.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		58.32994	100.00000		58.18388			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.32072			100.30028			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.69428			100.67222			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.71935			100.69649			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.86220			100.83997			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		61.51082	100.00000		61.35850			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		101.00551			100.98181			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		101.83662			101.80931			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.02500		142.21357	8.00500		142.38453			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.43014			100.40981			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.51293			100.49114			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.93054			100.91020			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.48432			100.46334			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		102.00429			101.98192			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.80500		102.94492	9.76000		103.08144			0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		101.26517	9.71000		101.23865			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		101.50382			101.48197			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.52000		99.48807	8.49000		99.52691			0.00	0	3,260,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL03	On 03/04/2018	Spot Bond		8.59000	97.78058		8.56000	97.83425			0.00	0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond		9.47500	100.19497		9.43000	100.35342			0.00	0	580,000,000.00
LGL05	On 12/12/2021	Spot Bond		0.00000	100.78332			100.75923			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond		0.00000	100.97434			100.94344			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond		8.52500	104.93900		8.52500	104.91493			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond		0.00000	101.06020			101.02659			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond		0.00000	101.42965			101.39947			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	101.13261			101.11101			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	101.18746			101.16474			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	101.27313			101.24876			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	101.14365			101.12435			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond		0.00000	100.55028			100.53120			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond		0.00000	99.82585			99.80843			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond		0.00000	99.53075			99.51337			0.00	0	0.00
MAQ068	On 09/06/2015	Spot Bond		0.00000	99.02505			99.00764			0.00	0	0.00
MAQ069	On 09/07/2015	Spot Bond		0.00000	98.43277		100.00000	80.75221			0.00	0	10,000,000,000.00
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.76368			100.74551			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.76928			100.75097			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.37039			100.34383			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	99.96503			99.94740			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.38248			100.36290			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	101.05006			101.03019			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.36792			100.34820			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF035	On 10/12/2016	Spot Bond	0.00000		100.87040			100.85092			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000		101.18734			101.16794			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000		99.98336			99.96662			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000		100.03893			100.02094			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000		101.24719			101.22688			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		101.23519			101.21400			0.00	340,000,000	170,000,000.00
MBF042	On 07/08/2017	Spot Bond	0.00000		101.26315			101.24153			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.68401			100.66488			0.00	0	0.00
MBF044	On 11/04/2016	Spot Bond	100.00000		48.87165	100.00000	48.71393			6,760,000,000,000,000.00	67,600,000,000	50,000,000,000.00	
MBF045	On 13/04/2018	Spot Bond	100.00000		8.69749	100.00000	8.67003			3,090,000,000,000,000.00	30,900,000,000	50,000,000,000.00	
MBP24U	On 22/03/2016	Spot Bond	100.00000		54.13741	100.00000	54.00626				0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		19.78075	100.00000	19.73231				0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		16.72222	100.00000	18.42631				0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		16.80059	100.00000	18.52637				0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		17.83710	100.00000	17.79242				0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		24.13276	100.00000	24.07233				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.41000		102.04009	8.38000	102.11866				0.00	0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.43000		101.56188	8.40000	101.64011				0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		102.39055		102.37158				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.14170		100.12143				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		102.08910		102.06764				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		102.18067		102.15824				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.67500		101.46126	7.64500	101.48194				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSB4	On 05/01/2019	Spot Bond	8.40000		105.48566		8.37000	105.55792			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.08000		107.31605		9.03000	107.54522			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.49133			100.47131			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.50820			100.48750			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.15500		104.64326		9.11000	104.78405			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.17500		101.18681		7.17500	101.16751			0.00	0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.98386			100.96215			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.60000		103.59347		8.57000	103.62704			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.58620			100.56493			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.95500		105.76999		8.90500	105.97846			1,253,700,000,000.00	140,000,000	540,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.99548			100.97197			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		22.82958		100.00000	22.77427			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		101.01368			100.99428			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.30000		103.48471		8.27000	103.51933			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.12500		102.87268		7.12500	102.85296			0.00	0	112,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.29000		106.22610		8.26000	106.26430			0.00	0	1,040,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		7.41083		100.89771	7.39213			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		7.50581		100.61875	7.48690			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4A502		On 14/08/2020	Spot Bond	0.00000	96.72078			96.69844			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	101.25643			101.23422			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	101.36503			101.34089			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	1.06938	100.00000		1.06671			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	1.06938	100.00000		1.06671			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.52500	101.85801		8.48000	102.08065			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.66500	100.58671		7.66500	100.56581			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	8.67500	104.43038		8.63000	104.60452			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	8.40500	105.13170		8.35500	105.34485			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	8.86000	105.96630		8.81500	106.22512			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	101.97183			101.95264			0.00	0	0.00
NBK14A		On 26/06/2021	Spot Bond	8.76500	105.25360		8.71500	105.46824			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.99372			100.97449			0.00	0	0.00
NBK15A		On 11/02/2022	Spot Bond	9.00500	100.38839		8.95500	100.61372			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	102.08802			102.06883			0.00	0	0.00
NBK16A		On 12/02/2025	Spot Bond	9.62500	100.40668		9.60500	100.50514			0.00	0	0.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	101.66706			101.64805			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.98596			100.96692			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.34716			100.32736			0.00	0	0.00
NBK19B		On 26/06/2017	Spot Bond	0.00000	100.12707			100.10701			0.00	0	0.00
NBK20B		On 25/06/2021	Spot Bond	0.00000	100.40009			100.38001			0.00	0	0.00
NBK21B		On 10/11/2017	Spot Bond	0.00000	101.23895			101.21901			0.00	0	0.00
NBK22B		On 12/02/2018	Spot Bond	0.00000	101.23547			101.21508			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK23B	On 12/02/2020	Spot Bond	0.00000		101.26868			101.24774			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		101.27068			101.24955			0.00	0	200,000,000.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		101.35984			101.33738			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.99500		102.25707	6.99500		102.23804			0.00	0	784,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		101.22297			101.20325			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.43000		111.79669	8.40000		111.88741			0.00	0	3,560,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.20000		39.59124	10.18000		39.64932			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.92500		99.90523	6.92500		104.72079			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		99.88703			101.82656			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		99.87233			101.90868			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.45500		102.24998	7.43500		102.24780			0.00	0	1,902,900,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.44795			100.42727			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		99.97924			99.95839			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.94327			100.92100			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		95.74986			95.73138			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.89630			100.87511			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000	0.00000		100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		101.66572			101.64396			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		101.61233			101.59029			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		92.18485			92.16574			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.22820			100.20965			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		101.25318			101.23101			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.53010			100.50852			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.50312			100.48263			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.69532			100.75156			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.48657			100.46675			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.47575			100.45663			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.47541			100.45632			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	101.48187			101.46117			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.54699			100.52499			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.37000	108.40109		9.35000	108.49956			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.54366			100.52180			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.40500	107.38658		9.38500	107.48869			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.54699			100.52499			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.49242			100.47262			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.49259			100.47279			0.00	400,000,000	200,000,000.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.55229			100.53009			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.55893			100.53646			0.00	0	0.00
NCLN92	On 02/03/2018	Spot Bond		0.00000	100.87585			100.85476			0.00	0	0.00
NCLN93	On 09/04/2018	Spot Bond		0.00000	100.10456		100.00000	8.67460			0.00	0	40,000,000,000.00
NED11	On 17/09/2015	Spot Bond		7.11500	102.16329		7.11500	102.14396			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	101.90020			101.87538			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	99.73308			99.70738			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		9.61000	105.38472		9.58000	105.54195			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	101.63854			101.53341			0.00	0	140,000,000.00
NED17	On 14/10/2024	Spot Bond		0.00000	100.00000		0.00000	99.97573			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond		0.00000	99.95148			99.92724			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED9	On 06/07/2017	Spot Bond	0.00000		100.12704			100.10855			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		122.77369		9.44500	122.74239			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		101.27480			101.24930			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.24100		10.00000	108.21300			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.12000		169.64215		2.16000	169.53453			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.47000		139.84706		2.48000	139.72322			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		185.01811		3.45000	185.00946			0.00	0	0.00
NILB13	On 31/01/2025	Spot Bond	2.86000		106.31510		2.87000	106.21571			0.00	0	0.00
NILB14	On 31/03/2028	Spot Bond	3.13000		138.69633		3.13000	138.69290			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.20500		106.87013		8.16000	107.04218			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.83500		108.00725		8.79000	108.17157			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		101.01492			100.99439			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.99567			100.97678			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.96055			100.94112			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.99458			100.97446			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.97419			100.95448			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.03500		109.84015		8.99000	110.05926			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.99464			100.97452			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		101.01497			100.99444			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		101.00138			100.98112			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.23500		108.00089		9.19000	108.16215			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		101.04224			101.02116			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		101.02856			101.00776			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1C16	On 22/05/2049	Spot Bond	0.00000	101.03537			101.01442			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	101.28639			101.26036			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	101.20369			101.17935			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	101.05575			101.03439			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.15500	117.16360	8.12500	117.23793				0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.85500	123.97091	8.80500	124.24471				0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.01500	174.65634	2.05500	174.18547				0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.62500	124.21469	9.60500	124.35420				0.00	0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	102.00554			101.98524			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	101.80433			101.78501			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.49576			100.47414			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.76104			100.74019			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.96534			100.94407			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	101.11485			101.09027			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	101.28940			101.25899			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.80781	100.00000	17.76322				0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	65.49998	100.00000	65.33777				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.01500	105.12105	7.01500	105.10114				0.00	0	500,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	101.01527			100.99204			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.35500	103.14071	9.31000	103.28032				0.00	0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000	100.60319			100.57965			0.00	0	0.00
OML05	On 19/03/2025	Spot Bond	9.48500	101.73908	9.43500	101.90844				0.00	0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.04000	102.08817	9.99500	102.28427				0.00	0	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OML07	On 19/03/2030	Spot Bond	10.62500	102.75166		10.60500	102.84546			0.00	0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	39.34938		100.00000	39.25085			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	98.50000			98.34000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	101.13269			101.11310			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.24100		10.00000	108.21300			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	103.17721			103.15748			0.00	0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000	100.85116			100.83137			0.00	0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000	100.78604			100.76549			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.43424			100.41392			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.43709			100.41593			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	101.67248			101.65111			0.00	0	1,000,000,000.00
PPC004	On 30/06/2021	Spot Bond	9.05500	106.56797		9.00500	106.78168			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	101.51804			101.49795			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	101.56009			101.53944			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	101.57901			101.55811			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	101.62105			101.59960			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	101.80177			101.77794			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	101.84379			101.81940			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	101.67199			101.64868			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.44500	45.78645		7.42500	45.87171			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.02500	104.10363		6.02500	104.08687		175,930,000,000,000.00	29,200,000,000	45,546,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.24500	97.43277		6.22500	97.42459			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.34500	110.64790		6.32500	110.65771		76,140,000,000,000.00	12,000,000,000	87,360,738,900.00	
R159P	On 15/09/2016	Spot Bond	6.17500	91.73501		6.15500	91.74515			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R186	On 21/12/2026	Spot Bond	7.62500	125.24557	7.60500	125.39524					7,542,800,524,362,500.00	89,219,740,900	14,779,085,400.00
R187P	On 21/12/2026	Spot Bond	7.36500	42.94439	7.34500	43.03279					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.28500	40.34109	7.26500	40.43205					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.61000	287.79171	1.65000	286.98224					27,898,299,926,000.00	17,328,136,600	24,590,697,600.00
R202	On 07/12/2033	Spot Bond	1.56000	240.89521	1.60000	239.52193					42,575,176,332,000.00	27,291,779,700	97,366,562,100.00
R2023	On 28/02/2023	Spot Bond	7.46000	102.63890	7.41500	102.88634					978,383,769,924,000.00	31,150,639,400	107,562,300,000.00
R203	On 15/09/2017	Spot Bond	6.74000	103.98185	6.71000	104.03057					699,781,568,964,000.00	03,825,158,600	192,336,577,400.00
R2030	On 31/01/2030	Spot Bond	7.99500	101.63735	7.97500	101.78741					260,820,085,500,000.00	32,622,900,000	168,358,216,300.00
R2032	On 31/03/2032	Spot Bond	8.10000	101.68007	8.08000	101.84280					780,734,700,000,000.00	96,387,000,000	163,236,218,400.00
R2037	On 31/01/2037	Spot Bond	8.19500	104.76909	8.18500	104.84920					583,483,557,470,000.00	71,199,946,000	171,964,864,100.00
R204	On 21/12/2018	Spot Bond	6.98000	105.75537	6.95000	105.83360					767,753,082,534,000.00	09,993,278,300	146,920,106,800.00
R2044	On 31/01/2044	Spot Bond	8.25000	107.21311	8.24000	107.30369					984,082,745,250,000.00	19,282,757,000	155,069,207,600.00
R2048	On 28/02/2048	Spot Bond	8.23000	106.92642	8.22500	106.96235					1,478,474,944,426,000.00	79,644,586,200	124,021,628,500.00
R207	On 15/01/2020	Spot Bond	7.15500	102.14375	7.11000	102.30339					2,034,398,987,415,000.00	84,332,493,000	135,440,790,000.00
R208	On 31/03/2021	Spot Bond	7.25500	97.84457	7.20500	98.06102					2,516,442,463,755,000.00	46,856,301,000	127,388,153,400.00
R209	On 31/03/2036	Spot Bond	8.14000	81.37605	8.13000	81.44378					1,069,854,700,596,000.00	31,431,781,400	123,171,390,800.00
R210	On 31/03/2028	Spot Bond	1.64000	175.14577	1.64000	175.14846					1,751,627,584,000.00	1,068,065,600	39,367,132,200.00
R211	On 31/01/2017	Spot Bond	1.45000	130.24630	1.45000	130.24894					1,465,393,200,000.00	1,010,616,000	36,926,406,600.00
R212	On 31/01/2022	Spot Bond	1.58000	137.20948	1.62000	136.87230					1,635,634,486,000.00	1,035,211,700	62,671,671,000.00
R213	On 28/02/2031	Spot Bond	8.05000	91.52522	8.03000	91.67157					994,565,920,075,000.00	23,548,561,500	103,899,500,000.00
R214	On 28/02/2041	Spot Bond	8.17500	82.87021	8.16500	82.94370					1,146,271,957,410,000.00	40,216,753,200	170,040,561,800.00
R228C	On 15/09/2015	Spot Bond	6.24500	97.43277	6.22500	97.42459					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.16500	94.57576	6.14500	94.57706					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R230C	On 15/09/2016	Spot Bond	6.17500	91.73501	6.15500	91.74515	0.00	0	0.00				
R327C	On 21/06/2015	Spot Bond	6.31500	98.83719	6.29500	98.82398	0.00	0	0.00				
R328C	On 21/12/2015	Spot Bond	6.18500	95.90272	6.16500	95.89951	0.00	0	0.00				
R329C	On 21/06/2016	Spot Bond	6.16500	93.04732	6.14500	93.05328	0.00	0	0.00				
R330C	On 21/12/2016	Spot Bond	6.22500	90.17634	6.20500	90.19071	0.00	0	0.00				
R331C	On 21/06/2017	Spot Bond	6.71500	86.55127	6.68500	86.59059	0.00	0	0.00				
R332C	On 21/12/2017	Spot Bond	6.76500	83.63096	6.73500	83.68096	0.00	0	0.00				
R333C	On 21/06/2018	Spot Bond	6.98500	80.34824	6.95500	80.40740	0.00	0	0.00				
R334C	On 21/12/2018	Spot Bond	6.96500	77.69212	6.93500	77.76064	0.00	0	0.00				
R335C	On 21/06/2019	Spot Bond	6.94500	75.13832	6.91500	75.21554	0.00	0	0.00				
R336C	On 21/12/2019	Spot Bond	6.93500	72.64960	6.90500	72.73484	0.00	0	0.00				
R337C	On 21/06/2020	Spot Bond	7.11500	69.58445	7.07000	69.72817	0.00	0	0.00				
R338C	On 21/12/2020	Spot Bond	7.09500	67.26786	7.05000	67.42150	0.00	0	0.00				
R339C	On 21/06/2021	Spot Bond	7.17500	64.65358	7.12500	64.83449	0.00	0	0.00				
R340C	On 21/12/2021	Spot Bond	7.14500	62.53545	7.09500	62.72566	0.00	0	0.00				
R341C	On 21/06/2022	Spot Bond	7.11500	60.50426	7.06500	60.70302	0.00	0	0.00				
R342C	On 21/12/2022	Spot Bond	7.08500	58.55602	7.03500	58.76265	0.00	0	0.00				
R343C	On 21/06/2023	Spot Bond	7.04500	56.73180	6.99500	56.94584	0.00	0	0.00				
R344C	On 21/12/2023	Spot Bond	7.00500	54.98569	6.95500	55.20658	0.00	0	0.00				
R345C	On 21/06/2024	Spot Bond	7.56500	50.55234	7.54500	50.63162	0.00	0	0.00				
R346C	On 21/12/2024	Spot Bond	7.52500	48.89211	7.50500	48.97357	0.00	0	0.00				
R347C	On 21/06/2025	Spot Bond	7.48500	47.30466	7.46500	47.38812	0.00	0	0.00				
R348C	On 21/12/2025	Spot Bond	7.44500	45.78645	7.42500	45.87171	0.00	0	0.00				
R349C	On 21/06/2026	Spot Bond	7.40500	44.33409	7.38500	44.42099	0.00	0	0.00				

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R350C	On 21/12/2026	Spot Bond		7.36500	42.94439		7.34500	43.03279			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.32500	41.61434		7.30500	41.70409			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.28500	40.34109		7.26500	40.43205			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	101.68264			101.66088			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	101.35333			101.33336			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	102.22327			102.20103			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	101.14231			101.12029			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	100.84028			100.81591			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	23.49918		100.00000	23.44034			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	16.36636		100.00000	16.32583			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	30.24793		100.00000	30.17466			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond		100.00000	64.68920		100.00000	64.52722			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond		100.00000	29.86944		100.00000	29.79708			0.00	0	0.00
RCSB6U	On 31/03/2018	Spot Bond		100.00000	17.09205		100.00000	17.04972			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond		100.00000	20.93068		100.00000	20.87491			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond		100.00000	8.86513		100.00000	8.84179			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond		100.00000	15.91432		100.00000	15.87192			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond		100.00000	12.89350		100.00000	12.85915			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond		100.00000	9.20424		100.00000	9.17971			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.72462			100.70298			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.72471			100.70452			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond		0.00000	100.97787			100.95632			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond		0.00000	101.02777			101.00513			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFC17	On 26/05/2015	Spot Bond	0.00000	102.68800			102.66880			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.92891			100.90930			0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000	100.83184			100.81414			0.00	0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000	100.40993			100.39041			0.00	0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000	100.40907			100.38952			0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000	17.24506		100.00000	17.20329			0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000	12.09741		100.00000	12.06810			0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000	10.02285		100.00000	9.99858			0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000	9.26152		100.00000	9.23908			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	101.25878			101.23891			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	101.88901			101.86813			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	101.46233			101.43928			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.75738			100.73602			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	101.87894			101.85879			0.00	600,000,000	300,000,000.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.89744			100.87631			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.78215			100.76011			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.22697			100.20801			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	99.88209			99.86203			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	85.68739			85.63783			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	84.42550			84.38169			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	91.24085			91.17516			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	90.20635			90.13754			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.54585			100.51506			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP014	On 27/09/2019	Spot Bond	0.00000		82.19563			82.14540			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		94.71985			94.66588			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		104.27439		12.35000	104.23987			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		15.86283		100.00000	15.82311			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		101.01282			100.98866			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		6.13893		100.00000	6.12389			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		33.33531		100.00000	33.25367			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		61.48341		100.00000	61.32945			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.94447		100.00000	14.92615			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		32.84309		100.00000	32.76086			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		106.68499			106.63674			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		80.05185			79.98237			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.55500		106.36281		8.50500	106.57966			0.00	0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	8.91000		106.81118		8.86500	107.06004			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.31000		110.63766		9.29000	110.77085			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		98.01291			97.99326			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.54500		109.07759		7.52500	109.08617			0.00	0	1,450,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		108.24100		10.00000	108.21300			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		101.04618			101.02288			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.88000		105.33120		8.85000	105.37607			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.63413			100.61380			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		101.81503			101.79346			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		103.11601			103.09395			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK18	On 24/10/2020	Spot Bond	0.00000		99.78044			101.79011			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000		99.78474			101.75882			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		101.13470			101.10790			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		101.96528			101.93894			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.92500		104.02554	6.92500		104.00596			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.48000		99.88256	8.45000		99.93767			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.51500		103.46929	7.51500		103.44864			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		103.28133	7.96000		103.25954			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.27500		103.57094	7.27500		103.55091			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.14000		100.89852	8.11000		100.94155			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.42000		103.50950	7.42000		103.48910			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.70500		103.38895	7.68500		103.37632			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.59898			100.57802			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.15425			100.13216			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.79000		102.96870	7.76000		103.01391			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		102.02620			102.00671			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.46306			100.44170			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		101.67219			101.65148			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.01500		108.54302	8.96500		108.75865			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.52500		107.69476	9.50500		107.80568			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		101.30261			101.27955			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000		101.03493			101.01652			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000		101.20769			101.18699			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000		103.22386			103.20472			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS25		On 24/05/2019	Spot Bond	8.56000	104.49432		8.53000	104.57311			0.00	0	330,000,000.00
SBS26U		On 28/02/2017	Spot Bond	100.00000	21.84814		100.00000	21.79926			0.00	0	0.00
SBS27		On 20/02/2024	Spot Bond	9.00000	108.25675		8.95500	108.51379			0.00	0	2,500,000,000.00
SBS28		On 23/04/2017	Spot Bond	0.00000	99.60523			99.58630			0.00	0	0.00
SBS29		On 12/06/2019	Spot Bond	8.51000	103.53653		8.46500	103.66874			0.00	0	0.00
SBS3		On 25/05/2026	Spot Bond	9.53500	94.12615		9.51500	94.22897			0.00	0	0.00
SBS30		On 12/06/2019	Spot Bond	0.00000	100.12731			100.10660			0.00	0	0.00
SBS31		On 27/06/2027	Spot Bond	9.27500	106.95528		9.25500	107.07658			0.00	0	0.00
SBS32		On 19/09/2017	Spot Bond	0.00000	100.51901			100.49873			0.00	0	0.00
SBS33		On 19/09/2019	Spot Bond	0.00000	100.53305			100.51222			0.00	0	0.00
SBS34		On 19/09/2024	Spot Bond	9.42500	104.85614		9.40500	104.95662			0.00	0	1,450,000,000.00
SBS35		On 29/01/2018	Spot Bond	0.00000	101.50987			101.48922			0.00	0	0.00
SBS36		On 29/01/2020	Spot Bond	0.00000	101.55083			101.52962			0.00	0	0.00
SBS37		On 29/01/2020	Spot Bond	8.55500	99.39012		8.51000	99.53902			0.00	0	0.00
SBS38		On 29/01/2025	Spot Bond	9.54500	99.00356		9.52500	99.10129			0.00	0	1,500,000,000.00
SBS39		On 29/01/2030	Spot Bond	10.10000	99.02031		10.08000	99.14218			0.00	0	0.00
SBS4		On 16/11/2021	Spot Bond	8.95500	101.78763		8.90500	102.00568			0.00	0	80,000,000.00
SBS9		On 07/07/2016	Spot Bond	7.34500	107.75227		7.32500	107.75487			0.00	0	330,000,000.00
SBSI11		On 07/12/2023	Spot Bond	2.22000	275.67691		2.26000	274.90372			0.00	0	0.00
SBSI12		On 31/01/2017	Spot Bond	2.09500	128.78738		2.09500	128.78771			1,676,000,000,000.00	800,000,000	900,000,000.00
SCM10U		On 15/09/2017	Spot Bond	100.00000	23.05054		100.00000	22.99470			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.07767			100.05824			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		22.55439		100.00000	22.49975			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	2.72000		127.39386		2.72000	127.39199			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		100.19243		6.50000	100.17492			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		101.76045			101.73869			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.32352			100.30166			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		101.90372			101.88238			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.77000		102.48584		8.74000	102.52090			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		101.46606			101.44369			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.26743			100.24860			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.45794			100.43703			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		24.01205		100.00000	23.95192			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.24100		10.00000	108.21300			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.70332			100.68168			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		92.85407		100.00000	92.62366			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.66611			100.64457			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		34.06464		100.00000	33.98212			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		41.35534		100.00000	41.25516			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		30.67656		100.00000	30.60143			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.08000		103.23617		9.05000	103.27586			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		99.86280			99.83996			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS22	On 23/02/2020	Spot Bond	0.00000	101.11623			101.09360			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.59500	104.08420		7.57500	104.08835			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.58000	101.71625		8.55000	101.77854			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.14000	100.89852		8.11000	100.94155			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	101.03538			101.01446			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	101.11908			101.09936			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	101.46913			101.44865			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.99856			100.97835			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	101.02555			101.00479			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.96426			100.94065			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.84000	104.83069		7.81000	104.84310			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	99.88784			99.86873			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.18541			100.16720			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	99.96119			99.94167			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.80500	96.99240		8.75500	97.16505			0.00	0	240,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.96073			100.93805			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000	100.43256			100.40946			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000	101.71902			101.69657			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.74500	91.13540		8.69500	91.33000			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.74500	91.13540		8.69500	91.33000			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.51500	96.90137		8.47000	97.04719			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000	100.59725			100.57479			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.62000	102.02998		7.59000	102.07508			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN011	On 31/01/2025	Spot Bond	2.36000	111.44823		2.37000	111.34976			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.23000	101.76776		8.20000	101.83874			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.98016			100.95911			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.67500	108.95998		9.65500	109.07559			0.00	0	00,000,000,000.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.85660			100.83633			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.89000	77.92933		9.87000	78.04041			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	99.85855			99.83788			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	99.95915			99.93873			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.44733			100.42463			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	99.95433			99.93151			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.45411			100.42877			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	101.04501			101.02342			0.00	0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN032	On 20/12/2019	Spot Bond	0.00000	100.50241			100.48222			0.00	0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000	100.61329			100.59125			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000	98.70492			98.70144			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000	99.73743			99.71993			0.00	4,800,000,000	4,800,000,000.00
SY1221	On 29/04/2015	Spot Bond	0.00000	99.73816			99.72070			0.00	500,000,000	500,000,000.00
SY1222	On 05/05/2015	Spot Bond	0.00000	99.63206			99.61453			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000	99.47418			99.45665			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000	99.45199			99.43372			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000	99.38812			99.37064			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond	0.00000	99.33664			99.31918			0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond	0.00000	99.21099			99.19346			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1230	On 09/06/2015	Spot Bond		0.00000	99.02097			99.00349			0.00	0	0.00
SY1231	On 10/06/2015	Spot Bond		0.00000	99.00008			98.98254			0.00	500,000,000	500,000,000.00
SY1232	On 17/06/2015	Spot Bond		0.00000	98.88238			98.86492			0.00	0	0.00
SY1233	On 22/04/2015	Spot Bond		0.00000	99.86190			99.84464			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.48500	103.15269		6.48500	103.13491			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		8.27500	105.34802		8.25500	105.46763			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	61.47411		100.00000	61.32018			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	99.89353			99.87536			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	101.36208			101.34156			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.86120			100.84083			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	100.47449			100.45515			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	100.49813			100.47785			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond		0.00000	101.00149			100.98237			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond		0.00000	99.47974			99.44251			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond		0.00000	101.42396			101.40468			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	101.45714			101.43760			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.59500	103.14074		7.57500	103.14398			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond		0.00000	99.87755			101.71607			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond		0.00000	99.87427			101.76195			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond		7.83000	101.84143		7.83000	101.81982			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond		0.00000	99.87935			101.69082			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond		0.00000	99.87525			101.74819			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond		0.00000	101.85694			101.83475			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A7	On 18/10/2038	Spot Bond		0.00000	99.87935			101.69082			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond		0.00000	99.87525			101.74819			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond		7.16000	101.68529		7.16000	101.66554			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond		0.00000	99.86721			101.86061			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond		0.00000	99.86787			101.85144			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond		0.00000	99.85214			102.07165			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond		0.00000	99.85427			102.04183			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond		0.00000	99.78990			102.94252			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond		0.00000	99.79726			102.83946			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond		0.00000	99.87951			99.85946			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond		0.00000	99.87427			99.85335			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond		8.73000	102.05073		8.73000	102.02664			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond		0.00000	99.61211			99.59192			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond		0.00000	99.87525			99.85449			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond		8.45000	101.22683		8.42000	101.28752			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond		0.00000	99.43322			99.41372			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond		0.00000	99.88324			99.86335			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond		0.00000	99.86689			99.84474			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond		0.00000	99.86869			99.84684			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	99.87746			99.85660			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	99.85247			99.82792			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	99.85312			99.82868			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	99.86719			99.84462			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	99.80135			102.78219			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D2	On 18/07/2041	Spot Bond	0.00000		99.80070			99.76756			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		99.81377			99.78227			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		101.00531			100.98496			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		101.03904			101.01801			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.75500		102.77390		8.71000	102.91151			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		101.01880			100.99818			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		101.06600			101.04443			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.66500		100.76258		8.62000	100.89931			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		101.29566			101.27512			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		101.36472			101.34307			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	8.77500		99.71115		8.73000	99.84706			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		101.12666			101.10383			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		101.12666			101.10383			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		101.44235			101.41945			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		101.23434			101.20931			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		101.23434			101.20931			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		101.58019			101.55507			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		101.67001			101.63603			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		101.67001			101.63603			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		102.13785			102.10371			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		99.88309			101.75960			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		5.71228		101.06155	5.69799			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.13890			101.94469			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	99.88550			101.72512			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.30217			102.16739			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	99.88550			101.72512			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	99.88389			101.74811			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	99.88309			101.75960			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	99.88646			101.71133			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	99.88389			101.74811			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	99.87506			101.87453			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	99.87506			101.87453			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	99.87506			101.87453			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	99.86224			102.05840			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	99.85904			102.10436			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	99.86304			102.04691			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	99.79941			102.96590			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	99.79545			103.02332			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	99.79703			103.00035			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	6.57500	105.66449		6.57500	105.64550			0.00	0	550,000,000.00
TL20	On 22/02/2020	Spot Bond	9.10500	89.00168		9.06000	89.13812			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	108.24100		10.00000	108.21300			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN17	On 14/11/2017	Spot Bond		7.70000	107.41506		7.67000	107.46342			0.00	0	29,020,000,000.00
TN20	On 17/09/2020	Spot Bond		9.00000	107.11175		8.95000	107.30582			0.00	0	21,170,000,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	1.44115		100.00000	1.15007			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.21000	114.00770		9.16500	114.25842			0.00	0	11,200,000,000.00
TN25	On 19/08/2025	Spot Bond		9.37500	102.21124		9.35500	102.31697			0.00	0	15,630,000,000.00
TN27	On 14/11/2027	Spot Bond		9.42500	99.87614		9.40500	99.99261		8,859,500,000,000.00	940,000,000	10,040,000,000.00	
TN30	On 09/10/2030	Spot Bond		9.71500	106.36091		9.69500	106.49936		1,360,100,000,000.00	140,000,000	2,640,000,000.00	
TN40	On 09/10/2040	Spot Bond		10.08500	106.20015		10.07500	106.26747			0.00	0	1,000,000,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.69856			100.67829			0.00	280,000,000	140,000,000.00
TNF18	On 22/08/2018	Spot Bond		0.00000	101.05094			101.03031			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	101.17867			101.15782			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	101.20820			101.18683			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	101.21124			101.18981			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	101.35693			101.33291			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	101.65899			101.62960			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	101.20975			101.18835			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.24100		10.00000	108.21300			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.14087			100.12041			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.14370			100.12284			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.06900			100.05184			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.07392			100.05553			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	100.38803		10.00000	100.36026			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	100.37835		9.75000	100.35128			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR32	On 31/12/2099	Spot Bond	100.00000	10.38060		100.00000	10.35293			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.56714			100.54747			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.60073			100.57990			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.61933			100.59784			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.62304			100.60143			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.72650			100.70128			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.95147			100.91836			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	13.68856		100.00000	13.65428			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	99.96375			99.94562			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	99.21123			99.19330			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	98.95512			98.93711			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	98.39877			98.38015			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	98.17148			98.15319			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	97.89590			97.87745			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	97.60915			97.59047			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	97.33920			97.32047			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	101.08090			101.04230			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	99.92370			99.88555			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	96.28188			96.26310			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	95.81364			95.79511			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	95.47150			95.45263			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	94.81217			94.79377			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000	99.73524			99.71869			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	94.59841			94.58016			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP184	On 18/02/2016	Spot Bond		0.00000	94.22806			94.20944			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond		0.00000	93.89288			93.87403			0.00	0	0.00
TSP186	On 17/03/2016	Spot Bond		0.00000	93.49975			93.48052			0.00	0	0.00
TSP187	On 25/06/2015	Spot Bond		0.00000	98.81184			98.79533			0.00	0	0.00
TSP188	On 31/03/2016	Spot Bond		0.00000	93.23059			93.21135			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	14.74876		100.00000	14.71182			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond		100.00000	98.64865		100.00000	98.91599			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.61432			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond		0.00000	101.60890			101.59103			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond		0.00000	101.51952			101.50164			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond		0.00000	101.47990			101.46207			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond		0.00000	101.32274			101.30411			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond		0.00000	101.13676			101.11872			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond		0.00000	101.10411			101.08630			0.00	0	0.00
TWC087	On 02/06/2015	Spot Bond		0.00000	100.84342			100.82548			0.00	0	0.00
TWC088	On 23/04/2015	Spot Bond		0.00000	100.38575			100.36822			0.00	0	0.00
TWC089	On 22/06/2015	Spot Bond		0.00000	100.39226			100.37443			0.00	0	0.00
TWC090	On 21/09/2015	Spot Bond		0.00000	100.40398			100.38554			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond		0.00000	101.80616			101.78610			0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond		0.00000	100.93356			100.91370			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond		0.00000	101.62123			101.60322			0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond		0.00000	100.85630			100.83808			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.65500	110.50509		8.60500	110.72007			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR042	On 19/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VJA01U	On 20/01/2023	Spot Bond		100.00000	7.96275		100.00000	7.94664			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond		100.00000	7.77895		100.00000	7.76321			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond		0.00000	101.52730			101.50772			0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond		100.00000	71.85039		100.00000	71.70923			0.00	0	0.00
VKC08	On 28/09/2015	Spot Bond		0.00000	100.35670			100.33688			0.00	0	0.00
VKC09	On 25/03/2016	Spot Bond		0.00000	100.35529			100.33549			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	101.30639			101.28388			0.00	120,000,000	60,000,000.00
VKE02	On 08/05/2016	Spot Bond		0.00000	101.34812			101.32495			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	101.34993			101.32673			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.30733			100.28654			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.31548			100.29415			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond		100.00000	7.47623		100.00000	7.46111			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond		100.00000	7.29244		100.00000	7.27768			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond		100.00000	0.00022		100.00000	0.00022			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.73500	110.79977		6.71500	110.80193			0.00	0	10,100,000,000.00
WS05	On 01/08/2018	Spot Bond		1.89000	235.29448		1.89000	235.29640			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond		6.34500	103.70677		6.34500	103.68888			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.24000	106.79593		7.21000	106.83440			0.00	0	4,800,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.53500	108.49959		7.50500	108.58549			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		7.78000	108.46394		7.73500	108.63443			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		7.85500	108.87128		7.80500	109.09612			0.00	0	2,900,000,000.00
Z014	On 30/06/2015	Spot Bond		5.97500	98.75521		5.97500	98.73925			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		5.90500	97.05456		5.90500	97.03904			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z071	On 01/07/2015	Spot Bond	5.97500	98.73925		5.97500	98.72329			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.92500	73.81734		6.89500	73.89925			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	69.84321		100.00000	69.71070			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	36.96889		100.00000	36.89875			0.00	0	0.00
Total for j-Bonds :										84,938,298,617,528,000.00	5,006,943,900	2161309710000.00
Grand Total:										84,938,301,764,333,100.00	5,007,186,645	2161313813702.00