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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 04/02/2015

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 12/02/2015	Any day expiry		11.42630	11.42630		11.44600	11.44600		13.01	0.00	0	0.00
\$ / R	On 12/02/2015	Any day expiry	11.61	32.25570	0.03226		39.94000	0.03994	32.256	14.39	0.00	0	5,000.00
\$ / R	On 16/02/2015	Any day expiry		11.43380	11.43380		11.45340	11.45340		12.27	0.00	0	1,405.00
\$ / R	On 17/02/2015	Any day expiry		11.43560	11.43560		11.45530	11.45530		12.30	0.00	0	681.00
\$ / R	On 25/02/2015	Any day expiry		11.45070	11.45070		11.47010	11.47010		12.08	0.00	0	2,671.00
\$ / R	On 25/02/2015	Any day expiry	10.80	3.82060	0.00382		3.59720	0.00360	3.821	12.86	0.00	0	300.00
\$ / R	On 25/02/2015	Any day expiry	11.15	31.13710	0.03114		29.38920	0.02939	31.137	11.99	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	11.60	81.29870	0.08130		91.78410	0.09178	81.299	13.04	0.00	0	250.00
\$ / R	On 25/02/2015	Any day expiry	14.50	0.56640	0.00057		0.86210	0.00086	0.566	33.93	0.00	0	300.00
\$ / R	On 26/02/2015	Any day expiry		11.45260	11.45260		11.47190	11.47190		12.08	25,704,306.40	2,248	2,248.00
\$ / R	On 27/02/2015	Any day expiry		11.45450	11.45450		11.47370	11.47370		12.10	0.00	0	1,140.00
\$ / R	On 12/03/2015	Any day expiry		11.47900	11.47900		11.49770	11.49770		12.07	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future		11.48660	11.48660		11.50500	11.50500		12.27	565,519,777.80	49,233	1,187,116.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	1.12660	0.00113		1.22130	0.00122	1.127	15.57	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	2.51070	0.00251		2.58810	0.00259	2.511	14.64	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	4.47230	0.00447		4.50780	0.00451	4.472	13.58	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	8.01960	0.00802		7.93300	0.00793	8.020	12.48	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	9.40220	0.00940		9.25600	0.00926	9.402	12.18	0.00	0	5,000.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	4.74660		0.00475		6.39950	0.00640	4.747	21.30	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	4.49350		0.00449		6.06270	0.00606	4.494	21.45	0.00	0	32,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.50	Call	3.72890		0.00373		5.04230	0.00504	3.729	21.95	0.00	0	7,100.00
€ / R	On 01/06/2015	Any day expiry			13.28550			13.28550	13.34090	13.34090		12.91	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	142.79740		0.14280		161.19630	0.16120	142.797	16.77	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.31110				13.36640	13.36640		12.92	412,644.10	31	69,181.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	116.13530		0.11614		111.09830	0.11110	116.135	11.49	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	464.20430		0.46420		443.92310	0.44392	464.204	13.26	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	267.85850		0.26786		296.20060	0.29620	267.858	14.54	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	88.14130		0.08814		100.02350	0.10002	88.141	19.62	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.53560			13.53560	13.58730	13.58730		13.51	54,142,400.00	4,000	10,707.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.75150			13.75150	13.80110	13.80110		13.90	0.00	0	0.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	803.56870		0.80357		787.07410	0.78707	803.569	14.31	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	261.27830		0.26128		276.30150	0.27630	261.278	20.74	0.00	0	6,076.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 05/02/2015	Index Future			573.81800		573.81800		584.02600	584.02600			0.00	0	0.00
AL12	On 07/05/2015	Index Future			582.75000		582.75000		593.11900	593.11900			0.00	0	0.00
AL37	On 05/02/2015	Index Future			459.03500		459.03500		461.57100	461.57100			0.00	0	4.00
AL37	On 07/05/2015	Index Future			466.17900		466.17900		468.75700	468.75700			0.00	0	119.00
AL37	On 06/08/2015	Index Future			473.97000		473.97000		476.60000	476.60000			0.00	0	0.00
AL7T	On 05/02/2015	Index Future			553.89400		553.89400		559.78300	559.78300			0.00	0	2.00
AL7T	On 07/05/2015	Index Future			562.51500		562.51500		568.49800	568.49800			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			571.91600		571.91600		578.01000	578.01000			0.00	0	0.00
ALBI	On 05/02/2015	Index Future			505.83400		505.83400		511.42900	511.42900			60,700,080.00	12	15.00
ALBI	On 07/05/2015	Index Future			513.70700		513.70700		519.39200	519.39200			30,822,420.00	6	699.00
ALBI	On 06/08/2015	Index Future			522.29300		522.29300		528.08200	528.08200			31,337,580.00	6	6.00
ALBI	On 05/11/2015	Index Future			531.59300		531.59300		537.49300	537.49300			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			8.89290		8.89290		8.84190	8.84190		16.19	5,086,738.80	572	8,469.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	252.34280		0.25234		292.17290	0.29217	252.343	16.43	0.00	0	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	554.14930		0.55415		603.15930	0.60316	554.149	17.40	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	18.16630		0.01817		18.30190	0.01830	18.166	18.08	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	4.60910		0.00461		5.01400	0.00501	4.609	20.13	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			8.97350		8.97350		8.92020	8.92020		14.50	7,986,415.00	890	11,135.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	165.05400		0.16505		191.58770	0.19159	165.054	14.39	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	240.08360		0.24008		229.84630	0.22985	240.084	14.98	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	116.85580		0.11686		114.77070	0.11477	116.856	16.28	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.06410		9.06410		9.00820	9.00820		13.58	0.00	0	750.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.15260		9.15260		9.09460	9.09460		13.63	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.18070		9.18070		9.18510	9.18510		15.04	0.00	0	140.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.30400		9.30400		9.30580	9.30580		13.23	0.00	0	1,631.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CF CANDO CAFZ	On 16/03/2015	Can-Do Future		84.25640	84.25640		91.76830	91.76830			0.00	0	10,000.00
CF CANDO CAGE	On 02/03/2015	Can-Do Future		360.56000	360.56000		425.10000	425.10000			0.00	0	30.00
CHF / R	On 16/03/2015	Foreign Exchange Future		12.42920	12.42920		12.45710	12.45710		13.74	0.00	0	3,031.00
CHF / R	On 12/06/2015	Foreign Exchange Future		12.65860	12.65860		12.68150	12.68150		14.16	0.00	0	6,502.00
CNH / R	On 16/03/2015	Foreign Exchange Future		1.82590	1.82590		1.82660	1.82660		12.10	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future		1.83450	1.83450		1.83470	1.83470		12.68	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 05/02/2015	Bond Future		122.98934	122.98934		123.02862	123.02862			0.00	0	0.00
EL28	On 07/05/2015	Bond Future		123.41444	123.41444		123.45565	123.45565			0.00	0	0.00
EL28	On 06/08/2015	Bond Future		125.50896	125.50896		125.55493	125.55493			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 05/02/2015	Bond Future		8.76580	91.54420		8.59797	92.95430			0.00	0	6,576.00
ES33	On 07/05/2015	Bond Future		8.83094	89.18193		8.65808	90.61494			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future		8.88524	90.68859		8.70699	92.14861			0.00	0	0.00
ES33	On 05/11/2015	Bond Future		8.92902	88.49885		8.74545	89.98690			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 05/02/2015	GOVI		501.46400	501.46400		506.38500	506.38500			456,332,240.00	91	87.00
GOVI	On 07/05/2015	GOVI		509.26900	509.26900		514.26800	514.26800			458,342,100.00	90	425.00
GOVI	On 06/08/2015	GOVI		517.78000	517.78000		522.87300	522.87300			0.00	0	29.00
GOVI	On 05/11/2015	GOVI		526.99900	526.99900		532.19100	532.19100			0.00	0	0.00
I2025	On 05/02/2015	Bond Future		118.20622	118.20622		117.98169	117.98169			0.00	0	16.00
I2025	On 07/05/2015	Bond Future		120.05594	120.05594		119.82924	119.82924			0.00	0	16.00
I2025	On 06/08/2015	Bond Future		120.91721	120.91721		120.69041	120.69041			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2038	On 05/02/2015	Bond Future	123.97433		123.97433		124.46727	124.46727			0.00	0	480.00
I2038	On 07/05/2015	Bond Future	125.91424		125.91424		126.41646	126.41646			0.00	0	3,261.00
I2038	On 06/08/2015	Bond Future	126.72805		126.72805		127.24269	127.24269			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 05/02/2015	Bond Future	126.43109		126.43109		126.47487	126.47487			0.00	0	5,740.00
I2046	On 07/05/2015	Bond Future	127.04870		127.04870		127.09469	127.09469			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future	129.20484		129.20484		129.25559	129.25559			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 05/02/2015	Bond Future	133.94622		133.94622		134.65340	134.65340			0.00	0	2,177.00
I2050	On 07/05/2015	Bond Future	136.04228		136.04228		136.76226	136.76226			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future	136.87833		136.87833		137.61458	137.61458			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 05/02/2015	Index Future	223.33400		223.33400		223.68100	223.68100			15,633,380.00	7	2.00
IGOV	On 07/05/2015	Index Future	226.82900		226.82900		227.18200	227.18200			0.00	0	1,074.00
IGOV	On 06/08/2015	Index Future	230.63800		230.63800		231.00200	231.00200			16,144,660.00	7	100.00
IGOV	On 05/11/2015	Index Future	234.76300		234.76300		235.13600	235.13600			0.00	0	0.00
ILBI	On 05/02/2015	Index Future	604.71600		604.71600		605.80100	605.80100			0.00	0	0.00
ILBI	On 07/05/2015	Index Future	614.45600		614.45600		615.56000	615.56000			0.00	0	0.00
ILBI	On 06/08/2015	Index Future	624.62800		624.62800		625.75200	625.75200			0.00	0	159.00
JIBAR FUTURE	On 18/02/2015	Jibar Tradeable Future	6.09000		93.91000		6.07000	93.93000			0.00	0	0.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.05000		93.95000		6.03000	93.97000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.01000		93.99000		5.99000	94.01000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future	5.98000		94.02000		5.96000	94.04000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	5.97000		94.03000		5.95000	94.05000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	5.97000		94.03000		5.95000	94.05000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	5.98000		94.02000		5.96000	94.04000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.07000		93.93000		6.05000	93.95000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.19000		93.81000		6.17000	93.83000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	6.30000		93.70000		6.28000	93.72000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	6.43000		93.57000		6.41000	93.59000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	6.53000		93.47000		6.51000	93.49000			0.00	0	0.00
KES / R	On 16/03/2015	Foreign Exchange Future	0.12450		0.12450		0.12450	0.12450			0.00	0	8.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.12270		0.12270		0.12280	0.12280			0.00	0	144.00
NGN / R	On 16/03/2015	Foreign Exchange Future	0.05600		0.05600		0.05810	0.05810		21.17	0.00	0	10,840.00
NGN / R	On 11/12/2015	Foreign Exchange Future	0.04850		0.04850		0.04910	0.04910			0.00	0	70,294.00
QUANTO € / \$	On 16/03/2015	Foreign Exchange Future	1.14130		1.14130		1.14450	1.14450			0.00	0	358.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future	1.14240		1.14240		1.14560	1.14560			0.00	0	250.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future	1.14400		1.14400		1.14730	1.14730			0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future	1.14620		1.14620		1.14940	1.14940			0.00	0	0.00

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R157/R201	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 05/02/2015	Bond Future			7.32046		126.37142		7.16158	127.83283		7.01	1,533,896,295.96	12,138	17,952.00
R186	On 05/02/2015	Bond Future	8.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.50	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	8.05	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.53	0.00	0	6,500.00
R186	On 05/02/2015	Bond Future	9.00	Put	0.00000		0.00000		0.00000	0.00000	0.000	7.67	0.00	0	9,600.00
R186	On 07/05/2015	Bond Future			7.35671		128.33839		7.19204	129.82399		7.26	1,586,005,823.62	12,358	39,791.00
R186	On 07/05/2015	Bond Future	7.40	Put	1,694.75000		1.69475	1,120.15000	1.12015		1,694.750	7.33	0.00	0	4,350.00
R186	On 07/05/2015	Bond Future	7.45	Put	1,498.16000		1.49816	976.02000	0.97602		1,498.160	7.36	0.00	0	4,400.00
R186	On 07/05/2015	Bond Future	7.50	Put	1,318.74000		1.31874	846.81000	0.84681		1,318.740	7.38	0.00	0	4,350.00
R186	On 07/05/2015	Bond Future	7.80	Put	560.55000		0.56055	329.05000	0.32905		560.550	7.52	0.00	0	300.00
R186	On 06/08/2015	Bond Future			7.37773		125.20700		7.20676	126.72145		7.34	0.00	0	540.00
R186	On 06/08/2015	Bond Future	8.90	Put	74.41000		0.07441	39.37000	0.03937		74.410	7.82	0.00	0	2,500.00
R186	On 05/11/2015	Bond Future			7.38236		127.41759		7.20507	128.96180		7.10	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	168.99000		0.16899	102.20000	0.10220		168.990	7.57	0.00	0	2,600.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R157	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 05/02/2015	Bond Future			285.89890		285.89890		286.00102	286.00102			0.00	0	0.00
R197	On 07/05/2015	Bond Future			290.37282		290.37282		290.47978	290.47978			0.00	0	888.00
R197	On 06/08/2015	Bond Future			289.19364		289.19364		289.31151	289.31151			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 05/02/2015	Bond Future			235.72121		235.72121		236.83066	236.83066			0.00	0	58.00
R202	On 07/05/2015	Bond Future			239.41005		239.41005		240.53963	240.53963			0.00	0	50,926.00
R202	On 06/08/2015	Bond Future			240.22900		240.22900		241.38523	241.38523			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 05/02/2015	Bond Future			7.07047		107.60090		6.92662	108.49979		5.30	0.00	0	6,873.00
R2023	On 07/05/2015	Bond Future			7.10194		105.35232		6.95179	106.26640		5.63	0.00	0	7,963.00
R2023	On 06/08/2015	Bond Future			7.11460		107.13182		6.95731	108.06455		5.45	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	6.93000		0.00693	3.03000	0.00303		6.930	5.84	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 05/02/2015	Bond Future			6.40543		107.70364		6.28614	107.99260		1.74	887,154,882.68	8,237	9,989.00
R203	On 05/02/2015	Bond Future	7.69	Call	3,049.06000		3.04906	3,338.02000	3.33802		3,049.060	1.94	0.00	0	55.00
R203	On 07/05/2015	Bond Future			6.41724		105.21411		6.28342	105.50882		1.75	801,205,447.65	7,615	7,875.00
R203	On 06/08/2015	Bond Future			6.36516		106.99163		6.21226	107.29447		1.60	0.00	0	0.00
R203	On 05/11/2015	Bond Future			6.23984		104.71046		6.06355	105.02125		1.48	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203/R157			On 15/09/2017	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2030			On 05/02/2015	Bond Future	7.69050	102.94132	7.52180	104.47012			0.00	0	1,918.00
R2030			On 07/05/2015	Bond Future	7.73215	104.54354	7.55826	106.09740			0.00	0	5,625.00
R2030			On 06/08/2015	Bond Future	7.76235	102.30051	7.58281	103.88367			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 05/02/2015	Bond Future	7.86553	106.58347	7.69189	108.26408			0.00	0	15.00
R2032			On 07/05/2015	Bond Future	7.90823	104.08778	7.72948	105.79583			0.00	0	15.00
R2032			On 06/08/2015	Bond Future	7.93927	105.84663	7.75509	107.58670			0.00	0	0.00
R2032			On 05/11/2015	Bond Future	7.95811	103.55715	7.76857	105.33044			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 05/02/2015	Bond Future	7.93049	106.11146	7.75177	108.06790			341,678,901.20	3,220	18,526.00
R2037			On 07/05/2015	Bond Future	7.97189	107.76300	7.78832	109.75113			0.00	0	32,860.00
R2037			On 06/08/2015	Bond Future	8.00360	105.32379	7.81483	107.34872			339,142,603.80	3,220	3,220.00
R2037			On 05/11/2015	Bond Future	8.02080	107.18398	7.82712	109.24730			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 05/02/2015	Bond Future	6.62044	105.73986	6.48632	106.20434			676,523,624.28	6,398	6,926.00
R204			On 07/05/2015	Bond Future	6.64815	107.38570	6.50290	107.85863			655,697,084.20	6,106	14,859.00
R204			On 06/08/2015	Bond Future	6.63847	105.16204	6.47976	105.64610			0.00	0	0.00
R204	8.41	Put	On 06/08/2015	Bond Future	4.10000	0.00410	1.72000	0.00172	4.100	2.87	0.00	0	699.00
R204			On 05/11/2015	Bond Future	6.58422	107.01847	6.41045	107.51367		2.48	0.00	0	0.00
R204			On 21/12/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R157			On 15/01/2020	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R204/R203			On 21/12/2018	Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R2044			On 05/02/2015	Bond Future	8.00047	108.64062	7.82169	110.82053			0.00	0	100.00
R2044			On 07/05/2015	Bond Future	8.04012	110.33158	7.85675	112.54665			0.00	0	9,492.00
R2044			On 06/08/2015	Bond Future	8.07083	107.81038	7.88258	110.06622			0.00	0	0.00
R2044			On 05/11/2015	Bond Future	8.08807	109.71463	7.89528	112.01290			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 05/02/2015	Bond Future	7.98547	112.78643	7.81168	114.98976			144,028,271.11	1,277	4,229.00
R2048			On 07/05/2015	Bond Future	8.02120	110.11241	7.84312	112.35129			0.00	0	24,409.00
R2048			On 06/08/2015	Bond Future	8.04775	111.97228	7.86515	114.25243			142,988,601.56	1,277	1,277.00
R2048			On 05/11/2015	Bond Future	8.06621	109.51385	7.87924	111.83697			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 05/02/2015	Bond Future	6.76047	102.53644	6.62651	103.09884			1,107,701,161.32	10,803	12,511.00
R207			On 07/05/2015	Bond Future	6.79353	104.13241	6.65076	104.70472			1,085,788,639.07	10,427	35,580.00
R207	7.73	Call	On 07/05/2015	Bond Future	3,682.37000	3.68237	4,241.40000	4.24140	3,682.370	3.80	0.00	0	66.00
R207			On 06/08/2015	Bond Future	6.79754	102.24786	6.64436	102.83291			0.00	0	0.00
R207	7.46	Call	On 06/08/2015	Bond Future	2,731.08000	2.73108	3,231.42000	3.23142	2,731.080	3.70	0.00	0	70.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 05/11/2015	Bond Future			6.76447		104.05307		6.60026	104.65097		3.39	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	2,815.04000		2.81504		3,273.99000	3.27399	2,815.040	3.63	0.00	0	53.00
R207	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R157	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 05/02/2015	Bond Future			6.89545		101.73737		6.75648	102.42318		4.33	6,104,242.20	60	13,084.00
R208	On 07/05/2015	Bond Future			6.92681		99.92164		6.78037	100.61928		4.51	6,994,514.80	70	62,202.00
R208	On 06/08/2015	Bond Future			6.93484		101.60995		6.77985	102.32238		4.34	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	4.90000		0.00490		2.06000	0.00206	4.900	4.66	0.00	0	198.00
R208	On 05/11/2015	Bond Future			6.91796		100.00133		6.75396	100.72880		4.33	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	71.31000		0.07131		41.04000	0.04104	71.310	4.65	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R157	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 05/02/2015	Bond Future			7.87046		85.71061		7.70164	87.23984		10.93	21,084,810.06	246	6,505.00
R209	On 07/05/2015	Bond Future			7.90723		83.89729		7.73408	85.45130		11.87	20,638,733.34	246	14,585.00
R209	On 06/08/2015	Bond Future			7.93380		85.31491		7.75609	86.89773		11.66	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	34.13000		0.03413		18.32000	0.01832	34.130	12.37	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			7.94979		83.67080		7.76762	85.28366		11.86	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 05/02/2015	Bond Future			175.79540		175.79540		175.85785	175.85785			0.00	0	0.00
R210	On 07/05/2015	Bond Future			176.48336		176.48336		176.54892	176.54892			0.00	0	618.00
R210	On 06/08/2015	Bond Future			179.47833		179.47833		179.55064	179.55064			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 05/02/2015	Bond Future			130.27137		130.27137		130.32046	130.32046			0.00	0	0.00
R211	On 07/05/2015	Bond Future			132.30990		132.30990		132.36124	132.36124			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			132.92274		132.92274		132.97915	132.97915			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 05/02/2015	Bond Future			136.07432		136.07432		136.12269	136.12269			0.00	0	1,621.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 07/05/2015	Bond Future	138.20373		138.20373		138.25433	138.25433			0.00	0	1,190.00
R212	On 06/08/2015	Bond Future	138.75720		138.75720		138.81311	138.81311			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 05/02/2015	Bond Future	7.74550		96.36354		7.56679	97.92972		9.20	10,599,989.40	110	12,579.00
R213	On 07/05/2015	Bond Future	7.78335		94.31969		7.59954	95.91140		9.97	10,375,165.90	110	16,466.00
R213	On 06/08/2015	Bond Future	7.80985		95.91284		7.62054	97.53432		9.76	0.00	0	0.00
R213	On 05/11/2015	Bond Future	7.82654		94.05781		7.63178	95.71017		9.89	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 05/02/2015	Bond Future	7.93046		87.26213		7.75164	89.00131		11.73	2,617,863.90	30	5,404.00
R214	On 07/05/2015	Bond Future	7.96532		85.32982		7.78215	87.09704		12.76	2,559,894.60	30	15,567.00
R214	On 06/08/2015	Bond Future	7.99086		86.77118		7.80309	88.57089		12.54	0.00	0	0.00
R214	On 05/11/2015	Bond Future	8.00828		85.00822		7.81604	86.84176		12.78	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 16/03/2015	Foreign Exchange Future	20,494.43000	20,494.43000			20,524.83000	20,524.83000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.67330	4.67330			4.73610	4.73610		11.64	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.65670	4.65670			4.72120	4.72120		10.94	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.70420	1.70420			1.71020	1.71020			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.65240	1.65240			1.65800	1.65800			0.00	0	0.00

Total for Derivatives : **11,538,431,990.05** **185,181** **4 238 093.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.72062			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.55500		103.19847		6.55500	103.14379			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.91049			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	7.67500		109.10592		7.67500	109.03784			0.00	0	500,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.46800			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.22500		109.06137		8.22500	108.98894			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		105.36400		10.00000	105.28100			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.62911			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB011	On 21/11/2023	Spot Bond		0.00000	100.00000		0.00000	101.72440			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond		8.54000	101.03443		8.54000	100.96444			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond		100.00000	11.47704		100.00000	11.39383			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond		10.84000	102.39014		10.84000	102.30061			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond		100.00000	10.61597		100.00000	0.01447			0.00	0	0.00
AB017U	On 05/02/2015	Spot Bond		100.00000	98.91599		100.00000	99.72678			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond		6.67500	103.18200		6.67500	103.12590			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.52525			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond		7.93500	107.46474		7.93500	107.39546			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond		10.00000	106.44700		10.00000	106.36400			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond		2.35000	125.93504		2.35000	272.70579			1,927,000,000,000.00	820,000,000	574,000,000.00
ABFN04	On 25/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.64012			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.50891			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.05935			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	101.10095			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond		0.00000	100.00000		0.00000	101.12855			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond		0.00000	100.00000		0.00000	98.52668			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.34866			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.02850			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond		100.00000	93.60614		100.00000	92.90234			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond		2.09000	173.57211		2.09000	173.54236			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond		2.76000	163.90157		2.76000	163.86473			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond		2.17000	174.73188		2.17000	174.70080			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond		1.82000	186.74760		1.82000	186.71971			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN33	On 29/01/2018	Spot Bond		7.28125	81.16119		7.28125	81.11432			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond		7.28125	81.16119		7.28125	81.11432			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond		0.00000	100.00000		0.00000	97.42000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.00182			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond		0.00000	100.00000		0.00000	96.18000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond		0.00000	100.00000		0.00000	95.36000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	94.84000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	93.48000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	92.93000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.63864			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.49574			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	92.61000			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	100.00000		0.00000	91.97000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	90.87000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	91.48000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.77840			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.84500	109.27443		6.84500	109.21349			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.46628			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	90.22000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	89.75000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.66500	94.25807		2.66500	108.25372			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond		2.45000	102.61751		2.45000	161.91455			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN63	On 07/12/2033	Spot Bond		2.28000	118.43054		2.28000	217.15763			0.00	0	100,000,000.00
ABN64	On 12/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond		0.00000	100.00000		0.00000	88.61000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		8.53500	98.95538		8.53500	98.88686			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.86000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	82.60000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.83527			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond		0.00000	100.00000		0.00000	96.54000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond		0.00000	100.00000		0.00000	104.05500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond		9.63000	107.49173		9.63000	107.40843			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	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		8.56500	115.65863		8.56500	115.57870			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond		7.93000	96.78708		7.93000	96.72507			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.58000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond		0.00000	100.00000		0.00000	113.52000			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		8.66000	114.89526		8.66000	114.81500			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond		0.00000	100.00000		0.00000	89.14000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	101.24512			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.08716			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.43500		110.60200		7.43500	110.53511			0.00	0	1,681,800,000.00
ABS11	On 09/04/2021	Spot Bond	7.93500		110.34301		7.93500	110.27226			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.71500		102.62077		6.71500	102.56499			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.01500		102.34509		8.01500	102.27883			4,007,500,000,000.00	500,000,000	1,307,300,000.00
ABS7	On 11/09/2026	Spot Bond	8.76000		103.94509		8.76000	103.87126			1,051,200,000,000.00	120,000,000	1,520,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.03000		106.17511		7.03000	106.11434			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.16000		218.23995		2.16000	276.46105			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.99000		126.09249		1.99000	128.88369			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.21000		129.20732		2.21000	131.77869			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00624		100.00000	0.00670			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		90.13170		100.00000	89.47700			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.00500		106.85189		11.00500	106.75706			0.00	0	321,000,000.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.16453			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		6.23858		100.00000	6.19235			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.21777			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.97330			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		37.18481		100.00000	36.90925			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	102.11129			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		67.97779		11.00000	67.91951			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		37.18481		100.00000	36.90925			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.00000		0.00000	101.09840			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.20186			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.05224			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.08343			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.09715			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.16109			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.16109			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.16198			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.16198			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.16021			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.08491			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.44700		10.00000	106.36400			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.86928			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.06474			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	101.09570			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.10811			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	101.08319			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.02730			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.41500	107.41332		8.41500	107.60302			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.25169			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.90226			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL126		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	88.12504			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	176.33412			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	176.40663			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.05216			0.00	0	100,000,000.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.04604			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.46320			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	102.04510			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.15952			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.61675			0.00	0	0.00
ACL142/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.44700		10.00000	106.36400			0.00	0	0.00
ACL143		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.18113			0.00	0	518,085,000.00
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.22945			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	101.05592			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.08325			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.93629			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.91503			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.95629			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.03365			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.98994			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.94004			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.95379			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	103.99120		10.23000	103.90526			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.96736			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL163	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.94629		0.00		0	0.00	
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	118.95616		0.00		0	0.00	
ACL167	On 20/06/2019	Spot Bond	8.61500	105.58478	8.61500	105.51141		0.00		0	0.00	
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.02984		0.00		0	0.00	
ACL169	On 20/06/2017	Spot Bond	1.75000	116.95680	1.75000	117.06014		0.00		0	0.00	
ACL170	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.00962		0.00		0	0.00	
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.95486		0.00		0	0.00	
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.00322		0.00		0	0.00	
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.03414		0.00		0	0.00	
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.97227		0.00		0	0.00	
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.24101		0.00		0	0.00	
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.48816		0.00		68,000,000	17,000,000.00	
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.59614		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.96113		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	102.01096		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.02796		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.00794		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.06081		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.07702		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.27853		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.51032		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.08085		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	101.08085		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.13298		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.00940			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.14213			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.96036			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.13298			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	96.16623			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.10206			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	101.08358			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	127.31679			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	129.15276			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.94752			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.93885			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.52524			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.96237			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.98364			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.00322			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.94875			0.00	0	0.00
ACL216		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.94752			0.00	0	0.00
ACL217		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	101.04095			0.00	0	0.00
ADCB01		On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.38792			0.00	0	0.00
ADCB02		On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.09338			0.00	0	0.00
ADCB03		On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.15629			0.00	0	0.00
ADCB04		On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.69606			0.00	0	0.00
ADCP09		On 02/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.30971			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.42642			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	25.64836		100.00000	25.46241			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	13.78962		100.00000	13.68743			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.56193			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.38313			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.41955			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.46803			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.36562			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.22000	101.31717		7.22000	101.25797			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.46621			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	100.53958			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	7.98500	105.51481		7.98500	105.44637			0.00	0	2,950,500,000.00
AIR02	On 30/04/2023	Spot Bond	8.66000	120.74343		8.66000	120.65910			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.72000	108.81260		6.72000	108.75301			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.27500	108.05734		8.27500	107.98475			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	14.67774		100.00000	14.57997			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	8.96500	110.49035		8.96500	110.41008			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.70000	166.38329		2.70000	166.34651			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.33066			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.15175			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	75.88358		100.00000	75.41322			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.84820			0.00	0	400,000,000.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.91161			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.01134		0.00		0	0.00	
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.97671		0.00		0	0.00	
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.92418		0.00		0	0.00	
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ASN009	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.98993		0.00		0	0.00	
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.14013		0.00		0	0.00	
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.47128		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	111.04000		0.00		0	0.00	
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000	0.00000	93.14000		0.00		0	0.00	
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	103.37747		0.00		0	0.00	
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	94.29856		0.00		0	0.00	
ASN022	On 07/12/2033	Spot Bond	2.53000	131.69245	2.53000	236.14644		0.00		0	0.00	
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.75634		0.00		0	0.00	
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000	0.00000	108.71584		0.00		0	0.00	
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.52995		0.00		0	0.00	
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	94.68771		0.00		0	0.00	
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.53892		0.00		0	0.00	
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.03982		0.00		0	0.00	
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000	0.00000	99.91131		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN037	On 07/12/2033	Spot Bond	2.54500	165.11981		2.54500	209.16322			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
ASN35U	On 20/12/2016	Spot Bond	100.00000	29.45696		100.00000	29.26074			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	17.98611		100.00000	17.85283			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	18.08985		100.00000	17.95579			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	17.62305		100.00000	17.49246			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.11382			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.87315			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.78630			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.08500	108.82348		8.08500	108.75241			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.08153			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.41067			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.83941			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000	100.00000		0.00000	101.58024			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	8.50500	106.47481		8.50500	106.40174			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.08500	106.97971		7.08500	106.91834		10,060,700,000,000.00		1,420,000,000	1,154,300,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000	54.47402		100.00000	54.07034			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000	100.00000		0.00000	103.46800			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.03500	107.98613		8.03500	107.91605			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.54657	103.50811		10.54657	102.51526			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.81382	101.67208		10.81382	101.39686			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.80505	101.65585		10.80505	101.39905			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.10960			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.79812	101.59532		10.79812	101.40488			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA08	On 31/12/2017	Spot Bond		11.02935	102.99758		11.02935	103.02867			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.13459			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.13459			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.13466			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		10.79657	101.43432		10.79657	101.23680			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		10.78678	102.68931		10.78678	101.58250			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.81382	101.67208		10.81382	101.39686			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.56844	102.29099		10.56844	101.87331			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		9.68856	98.35231		9.68856	101.64061			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.07968			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.05939			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.05939			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00602			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		9.41597	103.25746		9.41597	102.38562			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		10.81000	101.75147		10.81000	101.71528			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.02988			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		10.73500	75.61239		10.73500	99.88094			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00602			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.98486			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	94.30730		9.28000	100.94734			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.04463			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		10.48500	74.43157		10.48500	100.03287			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.01511			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.03971			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.03971			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.89588			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.00330			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.05943			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00602			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.05943			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.00526			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.02480			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	101.05952			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.77978			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.83487			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.54657	103.79377		13.54657	102.80065			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	14.57952	102.80953		14.57952	102.81895			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.42165	103.04822		13.42165	102.29630			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.35797			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	101.35797			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	101.35797			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	101.40668			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.18698			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	26.97302		100.00000	26.81979			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	20.63861		100.00000	20.48566			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	18.78345		100.00000	18.64426			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	11.59472		100.00000	11.50880			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD4U	On 30/06/2035	Spot Bond	100.00000		11.60765	100.00000	11.52067				0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000		14.01857	100.00000	13.91469				0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000		12.14686	100.00000	12.05684				0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.34649				0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.31758				0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.56499				0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.59746				0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.76011	100.00000	8.69519				0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.76011	100.00000	8.69519				0.00	0	0.00
BCP89U	On 19/02/2015	Spot Bond	100.00000		97.33333	100.00000	96.56085				0.00	0	0.00
BCP90U	On 05/03/2015	Spot Bond	100.00000		93.83033	100.00000	93.11224				0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		83.33333	100.00000	82.76644				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.06000		103.52005	2.06000	180.14508				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.18000		106.60858	7.18000	176.72490				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.18000		107.90778	7.18000	176.90515				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	7.56500		107.10613	7.56500	107.04060				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	7.08500		102.73602	7.08500	102.67676				35,425,000,000.00	5,000,000	105,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.15909				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.33703				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.34351				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.36508				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.38663				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.44660			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	34.34857		100.00000	34.09403			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.14670			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.14951			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.15045			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.16171			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.17668			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	21.49798		100.00000	21.33867			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	21.49798		100.00000	21.33867			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	100.00000		0.00000	101.13669			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.15830			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	7.58500	105.87310		7.58500	105.80780			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.22309			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.33809			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000	15.42089		100.00000	15.30661			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000	15.42089		100.00000	15.30661			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000	100.00000		0.00000	102.06638			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.16500	106.51133		10.16500	104.77917			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	100.00000	0.01456		100.00000	0.01447		1,000,000,000,000,000.00	10,000,000,000	69,300,000,000.00	
BGL04	On 05/02/2025	Spot Bond	100.00000	11.69742		100.00000	11.64177			0.00	0	80,700,000,000.00
BGR01	On 04/02/2016	Spot Bond	100.00000	54.33852		100.00000	54.02982		1,689,000,000,000,000.00	16,890,000,000	16,890,000,000.00	
BGR01U	On 17/12/2015	Spot Bond	100.00000	59.41598		100.00000	59.07844			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BID04		On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.38100			0.00	0	0.00
BID05		On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.40910			0.00	0	0.00
BID06		On 30/06/2019	Spot Bond	7.79500	72.05857		7.79500	104.79243			0.00	0	2,200,000,000.00
BIDC41		On 06/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BIDC43		On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	97.70204			0.00	0	0.00
BLG1A4		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.40894			0.00	0	0.00
BLG1A6		On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.62960			0.00	0	0.00
BLG1B		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.39846			0.00	0	0.00
BLG1C		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.46764			0.00	0	0.00
BLG1D		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.59335			0.00	0	0.00
BLG1E		On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	102.11644			0.00	0	0.00
BLG1F		On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	102.97319			0.00	0	0.00
BSR11U		On 19/06/2015	Spot Bond	100.00000	92.10686		100.00000	91.41778			0.00	0	0.00
BSR12		On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.26441			0.00	0	0.00
BSR13		On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.27188			0.00	0	0.00
BTC002		On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.27716			0.00	0	0.00
BTC005		On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.10672			0.00	0	0.00
BTC009		On 23/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.69352			0.00	0	0.00
BTC010		On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.50574			0.00	0	0.00
BTC011		On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.79322			0.00	0	0.00
BTC012		On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.65474			0.00	0	0.00
BTC013		On 19/05/2015	Spot Bond	100.00000	78.66379		100.00000	78.15846			0.00	0	0.00
BTC015		On 13/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.37665			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC016	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.34644			0.00	0	0.00
BTC017	On 19/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.28967			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.14441			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.93649			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.83317			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.79907			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond		0.00000	100.00000		0.00000	97.03583			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.73011			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.69064			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.65507			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.44611			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	27.30323		100.00000	27.10090			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.05616			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.71711			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		8.73500	112.24752		8.73500	112.16802			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	105.22003			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.63500	104.90149		8.63500	104.82803			0.00	0	620,000,000.00
CBL12	On 06/09/2018	Spot Bond		11.68500	103.81806		11.68500	103.72040			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	98.52547			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		11.58500	100.13935		11.58500	100.04593			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.78492			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond		8.62500	103.78842		8.62500	103.71582			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.35662			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond		11.58500	103.28485		11.58500	103.19008			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.57672			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	99.65011			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.00007			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	9.25500	99.12792			9.25500	99.05363			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.03000	122.11204			9.03000	122.02319			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.31000	116.02719			9.31000	115.94021			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.19000	124.64965			8.19000	124.56676			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.87246			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	10.93500	105.58518			10.93500	105.49205			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.59306			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.73232			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.44690			10.00000	106.36360			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.87789			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.20113			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.29805			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.65987			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.62694			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.90989			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.94461			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.98470			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLB1U	On 21/11/2046	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.89672				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	102.86694				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	103.02434				0.00	0	0.00
CLN159	On 14/02/2015	Spot Bond	0.00000		100.00000	0.00000	99.77498				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.05227				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.68004				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000		101.06823	10.11000	100.98565				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000	0.00000	100.66715				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		122.55514	2.76000	122.52775				0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000		100.00000	0.00000	104.03475				0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000		119.74459	3.14000	122.56072				0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		103.68411	8.25000	103.61468				0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.91000		129.39930	2.91000	123.49801				0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		127.60603	2.40000	121.79160				0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.46822				0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	7.97000		103.52339	7.97000	103.45673				0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.36650				0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.37630				0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.02000		103.61085	8.02000	103.54373				0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.02000		103.61085	8.02000	103.54373				0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.07000		102.47789	8.07000	102.41109				0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.07721				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.18445			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.44700		10.00000	106.36400			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.44700		10.00000	106.36400			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	99.80401			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
CLN240	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.54229			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.63713			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		104.28584		9.35000	104.20818			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		104.28584		9.35000	104.20818			0.00	0	0.00
CLN244	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.52136			0.00	0	0.00
CLN245	On 25/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.52534			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN248	On 14/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.11571			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.87071			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.89550			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.89680			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.87071			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.87071			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.90019			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.74045			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.36710			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.83898			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.83898			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.83898			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.27417			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.41500	107.83645	8.41500	107.76281			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.90910			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.22066			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.33953			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.33354			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.39480			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.55677			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.82020			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.56464			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	102.43931			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.26571			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.09800			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.92080			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.95990			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.28008			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.93237			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.19308			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.98034			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	103.23305			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	106.44700	10.00000	106.36400			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.77050			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.96978			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.83220			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.14830			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.79500			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.94440			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.93121			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	133.53734			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	102.39541			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	133.62543			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	133.00853			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	133.49151			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	130.93905			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	131.87608			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.75893			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	9.81500	100.79452		9.81500	100.71452			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.33500	102.46821		10.33500	102.38267			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.89060			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.14778			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	99.76439			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.24001			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.09560			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	106.81106		8.80500	102.36011			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.00940			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.23758			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	128.67036		0.00		0	0.00	
CLN325	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.05516		0.00		0	0.00	
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.07370		0.00		0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	101.14532		0.00		0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.10221		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.52553		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	78.79581		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	101.20196		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.89060		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	115.83062		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	116.03470		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.20072		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.32642		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.89567		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.51621		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.25158		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.96488		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	101.11075		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.19882		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.91923		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.87027		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	100.19150		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.49714		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.52539		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN358	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	102.17116			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.26482			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.92026			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000		102.74862		10.55000	103.96762			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	8.99500		112.30092		8.99500	113.51083			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.02163			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	102.37633			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.13500		113.80500		11.13500	115.28266			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.16500		108.49403		11.16500	108.33240			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	9.59500		108.25777		9.59500	108.11772			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.25287			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	101.18755			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.00600			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	101.02722			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.02734			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.92817			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	8.55500		110.06089		8.55500	109.93361			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	103.81587			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.11446			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.55000		104.11536		10.55000	104.02669			0.00	0	500,000,000.00
CLN380	On 20/09/2024	Spot Bond	11.00000		104.28990		11.00000	104.19739			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.32845			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.13298			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.31794			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	10.92500	111.19744		10.92500	111.03420			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.24148			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	101.02711			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	100.27439			0.00	20,000,000	10,000,000.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.09591			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	100.00000		0.00000	100.74770			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.94615			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.95990			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	90.21725			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	101.01559			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.31025		7.01000	40.90342			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	184.07296			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	7.56500	107.10613		7.56500	150.51600			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.18000	40.00239		7.18000	176.72490			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.18000	40.43790		7.18000	176.90515			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.09872			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.05681			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.58782			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.58782			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF05	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.08966			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.01981			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.03359			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.57639			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.02796			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.24001			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.93637			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.00237			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.99613			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.00232			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.74969			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.53509			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.15000		110.31511		8.15000	107.67922			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.03500		104.37440		8.03500	104.30665			0.00	0	5,904,600,000.00
COJ05	On 05/06/2023	Spot Bond	9.19500		119.42011		9.19500	119.33167			0.00	0	20,000,000,000.00
COJ06	On 09/12/2015	Spot Bond	7.38500		104.53222		7.38500	104.46976			0.00	0	2,500,000,000.00
COJ07	On 23/03/2021	Spot Bond	8.76500		113.50371		8.76500	113.42305			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	8.77500		110.53531		8.77500	110.45709			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.14500		103.00948		9.14500	102.93358			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	9.91000		105.69504		9.91000	105.61082			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	9.91000		98.40023		9.91000	98.32181			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.51005			0.00	0	0.00
CPL005	On 01/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.41691			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.31912			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	10.54734		100.00000	10.46918			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.50544			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.94970			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.99110			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.41228			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	10.05089		100.00000	9.97641			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	12.82055		100.00000	12.72554			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.53000	104.63530		10.53000	103.55029		269,568,000,000,000.00	25,600,000,000		0.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	15.10734		100.00000	14.99540			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	6.39519		100.00000	6.34780			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	15.88567		100.00000	15.76795			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.21900			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.31000	101.44817		7.31000	101.38783			0.00	0	0.00
DENG53	On 25/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.27157			0.00	0	0.00
DENG54	On 03/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.13066			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.46862			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	55.23732		100.00000	54.82340			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.23232			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.63913			0.00	0	0.00
DLTC07	On 04/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	100.00000	69.77325		100.00000	69.38918		1,020,000,000,000,000.00	10,200,000,000	10,200,000,000.00	
DLTC10	On 03/02/2016	Spot Bond	100.00000	55.55998		100.00000	55.13893		510,000,000,000,000.00	5,100,000,000	5,100,000,000.00	
DOL002	On 15/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.73367			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	101.32396			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.45410			0.00	0	0.00
DOL006	On 22/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.51216			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	101.15149			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.98254			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	7.75500		107.59995		7.75500	107.53250			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	6.82000		112.63454		6.82000	112.57230			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	7.60500		107.60077		7.60500	107.53460			0.00	0	2,034,600,000.00
DV23	On 27/02/2023	Spot Bond	8.20500		114.92639		8.20500	114.85107			882,858,000.00	107,600	1,162,886,100.00
DV24	On 18/02/2024	Spot Bond	8.40500		107.78410		8.40500	112.54380			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	8.51500		112.59221		8.51500	117.55198			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.81722			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.71529			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.98349			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.46232			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.02506			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.04021			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.61837			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.95045			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.20661			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.10500		128.89877		7.10500	128.82421			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	93.31904			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	2.33000	98.86369		2.33000	98.84472			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000	101.03497		1.20000	134.77804			0.00	0	1,200,000,000.00
EL28	On 02/05/2028	Spot Bond	2.15000	122.96903		2.15000	122.94724			0.00	0	8,140,000,000.00
EL29	On 19/11/2029	Spot Bond	2.10000	111.16371		2.10000	111.14446			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.11000	110.88094		2.11000	110.86166			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.13000	103.57433		2.13000	103.55624			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.31000	99.24114		2.31000	99.22226			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	8.65500	108.50322		8.65500	108.42705			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.50500	114.80812		8.50500	114.72890			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	8.96000	109.41461		8.96000	109.33516			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.15000	102.16214		9.15000	102.12910			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.29000	114.10027		9.29000	109.77625			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.66967			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	95.89339			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.13967			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	99.99996			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.99992			0.00	0	0.00
EPFC11	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.48411			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.00007			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.90377			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	92.04000		100.00000	91.12872			0.00	0	0.00
EQ212U	On 12/02/2015	Spot Bond	100.00000	99.18478		100.00000	98.38275			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS02	On 01/07/2015	Spot Bond		10.86500	102.14250		10.86500	102.05506			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.60353			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.11731			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.36493			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.06500	101.79785		9.06500	101.72349			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.72278			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.54093			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.77077			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.88142			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.44700		10.00000	106.36400			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.61435			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.68063			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.60110			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.65633			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.61593			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.59379			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.80000	103.97084		6.80000	103.91356			0.00	0	13,200,000,000.00
ES18	On 20/04/2018	Spot Bond		7.04500	109.03391		7.04500	108.97170			212,116,496,000.00	30,108,800	15,379,585,700.00
ES23	On 25/01/2023	Spot Bond		7.62500	114.38461		7.62500	114.31369			7,907,476,512,500.00	1,037,046,100	49,916,604,200.00
ES26	On 02/04/2026	Spot Bond		7.93000	102.20323		7.93000	102.13775			16,018,600,000,000.00	2,020,000,000	9,867,006,800.00
ES33	On 15/09/2033	Spot Bond		8.76500	91.52915		8.59500	92.89313			22,228,040,000,000.00	2,536,000,000	87,513,485,300.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES42	On 25/04/2042	Spot Bond	8.61500	101.27655		8.61500	101.20617			0.00	0	16,200,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.69565			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.74952			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.57674			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.38455			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.83761			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.65312			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.85863			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	102.34442			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.50075			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.28433			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	10.46395		100.00000	10.38553			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	10.18425		100.00000	10.10794			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.10779			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.81405			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.23733			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	101.32361			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.58500	100.87534		8.58500	100.80548			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.08536			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.08530			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.24507			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	104.49401			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.51257			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	101.53773			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB14	On 02/06/2026	Spot Bond	9.25500	107.02557		9.25500	105.29208			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond	9.43500	109.76585		9.43500	109.68248			43,401,000,000,000.00	4,600,000,000	4,600,000,000.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.15150			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.21000	130.92437		2.21000	131.77869			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.19000	127.39184		2.19000	275.86403			0.00	0	168,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.38000	104.49225		2.38000	111.05269			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.43000	102.84345		2.43000	162.27131			0.00	0	280,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.17000	120.29874		2.17000	220.58520			0.00	0	100,000,000.00
FRBN04	On 15/09/2015	Spot Bond	7.11500	109.11398		7.11500	109.05078			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.72700	64.91430		7.72700	64.28897			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.43800	41.63694		9.43800	40.73177			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.68000	40.31176		9.68000	39.39954			0.00	0	0.00
FRC02U	On 02/03/2015	Spot Bond	100.00000	94.55959		100.00000	93.83033			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	96.33424		100.00000	95.63618			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.82434			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.21443			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.05231			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.15460			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.40118		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.40118		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.13298			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC121	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.07988			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.27887			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	100.00000		0.00000	101.11446			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.32230		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	100.00000		0.00000	101.18479			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	100.00000		0.00000	101.45908			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.41612			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	18.62879		100.09221	18.49063			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.01188			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.73662			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.35127			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.00046			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.12957			0.00	0	0.00
FRC151		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.14206			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.04353			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.05886			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.38543			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.04033			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	62.66830		13.22500	62.60038			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.98095			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.98219			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.45111			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.02673			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.61000	96.22499		3.61000	99.52330			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.07123			0.00	0	0.00
FRC171		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.07123			0.00	0	0.00
FRC172		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.80273			0.00	0	0.00
FRC173		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.89060			0.00	0	0.00
FRC174		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.11260			0.00	0	0.00
FRC176		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.00940			0.00	0	0.00
FRC177		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.98590			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	101.15395				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.91437				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.27055				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.32396				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.04898				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.34385				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.97475				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.05886				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.05886				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.05750				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.74280				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.78264				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.89216				0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.44700	10.00000	106.36400				0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.59117				0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.11817				0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.57323				0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.87399				0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.51209				0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.51344				0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.40884				0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.37239				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.40884			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.37093			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	99.99990			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	100.07297		8.75000	100.00000			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	105.00577			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	10.27374		100.00000	10.19761			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.37943		100.00000	9.30992			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	100.84013			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.63541		100.00000	1.62329			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	101.10308			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	20.91209		100.00000	20.75713			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.00000		0.00000	99.93851			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	10.13014		100.00000	10.05507			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	15.62715		100.00000	17.49050			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	100.00000		0.00000	99.93848			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	8.63312		100.00000	10.71141			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.93863			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.94190			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.04097			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.03818			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond		3.02000	125.23453		3.02000	125.20344			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.92395			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.92503			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	99.92503			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC225	On 20/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.73831			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.92728			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.13328			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.12708			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.34549			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.20616			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.55000	114.39900		3.55000	121.10286			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.14702			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.15824			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.60000	105.61894		3.60000	120.72397			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.58000	103.40871		3.58000	120.87536			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.31000	100.08166		3.31000	125.65635			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.38000	101.20524		3.38000	134.73543			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.23083			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.00232			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.13957			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.32394			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.27663			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.08729			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.08605			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.48060			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.02146			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	11.62631		100.00000	11.54015			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD02U	On 01/06/2016	Spot Bond	100.00000		38.97843	100.00000	38.68958				0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		85.22917	100.00000	84.44724				0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		21.94927	100.00000	21.78662				0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		6.23858	100.00000	6.19235				0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		11.45073	100.00000	11.36587				0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond	5.45000		153.27602	5.45000	153.20773				0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.79900				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	101.20385				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.44362				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	102.63568				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	100.22421				0.00	120,000,000	60,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	99.31796				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000	0.00000	99.99050				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.03800		84.22664	2.03800	104.97979				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.43000		103.08153	2.43000	134.62096				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	100.32520				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		100.48509	10.38000	100.39932				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		100.48509	10.38000	100.39932				0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000		100.00000	0.00000	108.68000				0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.17290				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.57000		100.01906	2.57000	108.56594				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.48000		211.74283	2.48000	211.09038				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.54000		109.16595	2.54000	109.14311				0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.56676				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS112	On 07/12/2033	Spot Bond	2.54000		209.97044		2.54000	209.31069			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.20807			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.46500		110.23192		2.46500	110.20953			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.63000		107.44581		2.63000	107.42254			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.70452			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	45.60200			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00003			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.73500		105.47996		2.73500	105.45620			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.63000		114.52982		2.63000	206.67544			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.68000		112.86178		2.68000	205.22897			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.39500		97.11237		2.39500	97.09321			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.71000		161.33575		2.71000	204.36706			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	3.01000		88.00282		3.01000	100.50824			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.31000		126.29736		2.31000	273.49128			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.20000		127.30020		2.20000	275.66536			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.92000		120.90497		2.92000	261.80131			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.68000		100.51059		2.68000	127.91700			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.21499			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.21000		131.80272		2.21000	127.74934			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.41127			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.66235			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.03979			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.41000		108.64364		2.41000	108.62206			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS69	On 31/05/2017	Spot Bond	104.97509	24.72328	104.97509	24.53197				0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	28.77841	101.07593	28.56310				0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	21.26648	100.44759	21.10825				0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	27.12559	100.76967	26.92320				0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.00000	120.48022	2.00000	120.46046				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	2.32500	97.17086	2.32500	111.60210				0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000	0.00000	98.71632				0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.35500	96.90984	2.35500	111.30205				0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	101.67234				0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.40000	125.48388	2.40000	344.27906				0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000	0.00000	99.94123				0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000	0.00000	101.54127				0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
FRX15	On 14/03/2015	Spot Bond	6.29500	103.78433	6.29500	103.73096				0.00	0	101,100,000.00
FRX16	On 15/09/2016	Spot Bond	6.94000	104.81196	6.94000	104.75271				0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.35500	106.09970	7.35500	106.03620				0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	7.45500	111.85366	7.45500	111.78621				0.00	0	0.00
FRX19	On 15/11/2019	Spot Bond	7.85500	106.59363	7.85500	106.52559				0.00	0	1,068,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.07500	106.14187	8.07500	106.07264				0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	8.62500	98.45534	8.62500	98.38646				0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	8.66000	115.42403	8.66000	115.34341				0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.00000	104.25630	9.00000	106.88192				0.00	0	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
FRX31	On 21/02/2031	Spot Bond	9.35500		105.62566		9.35500	105.54696			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.20000		90.39359		9.20000	90.32661			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.89619			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.90869			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.93989			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.98984			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.02728			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	101.18940			0.00	0	0.00
FS2A1	On 20/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.45708			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.52093			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.37179			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.57845			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.64236			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.69561			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	101.92986			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.67041			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.67866			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.38500		105.27082		8.38500	105.19958			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
GPT31	On 05/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond	100.00000		80.04386		100.00000	79.52070			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		10.36442		100.00000	10.28760			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRB02U	On 08/12/2017	Spot Bond	100.00000		17.98535		100.00000	17.85206			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.34448		100.00000	11.25548			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.21795			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.22641			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.23689			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.25142			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		100.00000		0.00000	100.46760			0.00	10,000,000	10,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.46691			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.01354			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	101.19088			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000		0.00000	101.69275			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.91878			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001		100.00000	0.00001			13,450,000,000,000.00	134,500,000	134,500,000.00
GSIS02	On 24/02/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.73129			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.51688			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.27918			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		10.82392		100.00000	10.74544			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.56848			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	101.10812			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	100.08196			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.08291			0.00	0	0.00
HILC17	On 05/02/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.26129			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond		100.00000	83.36858		100.00000	80.21978			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	100.00000		0.00000	100.39040			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		6.91031	100.84928		6.91031	100.15236			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	100.00000		0.00000	100.40739			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		7.91176	100.74479		7.91176	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	100.00000		0.00000	100.42922			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.36258	100.76984		8.36258	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	100.00000		0.00000	100.45588			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.40010			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.52338			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.54106			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.98996			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.44700		10.00000	106.36400			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.41500	102.48021		8.41500	107.34420			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.33500	110.96910		7.33500	110.90287		3,667,500,000,000.00		500,000,000	1,290,000,000.00
HWAY23	On 07/12/2023	Spot Bond	2.01000	129.05492		2.01000	279.46948			0.00	0	1,700,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.01000	131.93677		2.01000	285.71016			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	8.55000	106.80928		8.55000	106.73520			0.00	0	3,753,600,000.00
HWAY35	On 31/07/2035	Spot Bond	8.55000	106.93805		8.55000	106.86387			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	89.02439		100.00000	88.37772			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	23.21549		100.00000	23.04345			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	58.44815		100.00000	58.01502			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	27.93136		100.00000	27.72437			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	25.52424		100.00000	25.33919			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	90.45434		100.00000	89.79730			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	106.44700		10.00000	106.36400			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.69000	118.18665		1.71500	117.90358		4,610,877,700,000.00		2,728,330,000	93,544,973,300.00
I2038	On 31/01/2038	Spot Bond	1.83000	123.95373		1.81000	124.38502		2,332,098,381,000.00		1,274,370,700	93,986,691,700.00
I2046	On 31/03/2046	Spot Bond	1.83000	126.41018		1.83000	126.39121		1,105,657,269,000.00		604,184,300	83,933,820,000.00
I2050	On 31/12/2050	Spot Bond	1.87000	133.92419		1.85000	134.56435		2,872,884,740,000.00		1,536,302,000	48,685,000,000.00
IBC01	On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	98.15000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond	7.00500	104.55296		7.00500	104.49316			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.35766			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.24836			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL21	On 15/03/2016	Spot Bond		7.57000	105.84889		7.57000	105.78373			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		7.28500	111.41695		7.28500	111.35090			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.39000	101.04865		7.39000	105.11412			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.01147			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		2.15000	99.49777		2.15000	128.48694			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.28000	103.08310		2.28000	131.19526			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.78734			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.33206			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.40500	106.86609		7.40500	106.80206			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.23812			0.00	6,600,000,000	3,300,000,000.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.02161			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	99.91944			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.44700		10.00000	106.36400			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		7.91500	101.36168		7.91500	101.29686			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.27500	96.40984		8.27500	96.34507			0.00	0	2,490,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.99029			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		7.48500	102.19260		7.48500	102.13072			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.32500	103.52828		8.32500	103.45833			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.97448			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.08153			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.90000	99.28832		7.90000	99.22458			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		7.69500	101.44273		7.69500	101.37928			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.08957			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	99.87478			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.05500	102.61141		7.05500	102.55343			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		7.65500	105.10042		7.65500	109.63075			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		8.62500	109.85829		8.62500	114.89727			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.74456			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.21648			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.15821			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.16153			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	100.16471			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00732		100.00000	0.00727			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.37389			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	100.30588			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		7.90500	104.46594		7.90500	104.39922			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.49808			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.54850			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond		8.91000	106.12854		8.91000	106.05189			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	101.54024		5.00000	101.49892			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	101.54024		5.00000	101.49892			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.12286		5.00000	100.08189			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	101.54493		5.00000	101.50360			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	101.63240		4.00000	101.59905			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	101.25912		4.00000	101.22608			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	43.35239		100.00000	43.03114			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	43.18164		100.00000	42.86164			0.00	0	0.00

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		43.18164	100.00000	42.86164				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		107.99294	9.20000	107.91291				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.91492				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		8.40273	100.00000	8.34046				0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.43950				0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.32000		103.64672	8.32000	103.57644				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	99.64007				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		16.49477	100.00000	16.37518				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		85.22917	100.00000	84.44724				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		13.93033	100.00000	13.82710				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		17.00229	100.00000	16.84917				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.24651	100.00000	1.23937				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.19918	100.00000	9.13101				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		10.39061	100.00000	10.31096				0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000		92.17172	100.00000	91.47870				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.11770	100.00000	10.04272				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		29.67429	100.00000	29.45440				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		70.87379	100.00000	70.46332				0.00	0	0.00
INA507	On 10/02/2015	Spot Bond	6.30000		99.98274	6.30000	99.87932				0.00	0	0.00
INA508	On 17/02/2015	Spot Bond	6.30000		99.86211	6.30000	99.75894			9,450,000,000,000.00	1,500,000,000	500,000,000.00	
INA509	On 24/02/2015	Spot Bond	6.30000		99.74176	6.30000	99.63884				0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.40000		99.49408	6.40000	99.39004				0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.50000		98.99513	6.50000	98.89053				0.00	0	0.00

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	6.50000	98.87312		6.50000	98.76877			0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.50000	98.75140		6.50000	98.64732			0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.50000	98.50887		6.50000	98.40530			1,950,000,000,000.00	300,000,000	300,000,000.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.95987			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.54657	102.94634		10.54657	102.16605			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.54657	101.69991		10.54657	101.39305			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.10129			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.08045			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.29282		6.50000	102.23891			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.10211			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	93.44651			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.06933			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.48462			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.44700		10.00000	106.36400			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.05807			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.28087			0.00	0	0.00
ING242	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.92717			0.00	0	0.00
ING243	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.46521			0.00	0	0.00
ING244	On 18/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.44881			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.46502			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	102.66548			0.00	0	0.00
ING273	On 28/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.57768			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.10549			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.40494			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	105.29233			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	99.83872			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000	85.08159		100.00000	84.49074			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.57696			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.44700		10.00000	106.36400			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.51520			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.52168			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.08000	104.26625		8.08000	104.19820			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.73353			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.75065			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.76208			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.46079			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.48346			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.39208			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	8.65500	105.47933		8.65500	105.40530			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.03217			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	7.97500	107.80901		7.97500	107.73915		8,134,500,000,000.00		1,020,000,000	4,530,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.67945			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.55048			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000	100.00000		0.00000	101.95354			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.12040			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.18500	102.22370		8.18500	102.15697			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	102.62949			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV016	On 06/12/2021	Spot Bond	0.00000	100.00000	0.00000	101.45707		0.00		0	0.00	
IV017	On 31/01/2022	Spot Bond	3.37000	96.24244	3.37000	125.85082		0.00		0	0.00	
IV019	On 31/03/2028	Spot Bond	3.61000	142.74220	3.61000	148.10415		0.00		0	0.00	
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000	0.00000	100.83727		0.00		0	0.00	
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.60026		0.00		0	0.00	
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000	0.00000	100.46220		0.00		0	0.00	
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000	0.00000	101.32230		0.00		0	0.00	
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.92723		0.00		0	0.00	
IV030	On 31/01/2025	Spot Bond	3.71500	97.77932	3.71500	98.60305		0.00		0	0.00	
IV030A	On 31/01/2025	Spot Bond	3.71500	97.69781	3.71500	105.01814		0.00		0	0.00	
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000	0.00000	101.41551		0.00		0	0.00	
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000	0.00000	99.76541		0.00		0	0.00	
IV08	On 30/04/2018	Spot Bond	9.53500	115.20999	9.53500	115.12109		0.00		0	0.00	
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.27405		0.00		0	0.00	
IV19A	On 31/03/2028	Spot Bond	3.71000	141.21490	3.71000	141.17212		0.00		0	0.00	
IVA506	On 05/02/2015	Spot Bond	6.30000	99.93101	6.30000	99.98274		0.00		0	0.00	
IVA507	On 12/02/2015	Spot Bond	6.30000	99.94825	6.30000	99.84490		0.00		0	0.00	
IVA508	On 19/02/2015	Spot Bond	6.30000	99.82769	6.30000	99.72460		0.00		0	0.00	
IVA509	On 26/02/2015	Spot Bond	6.30000	99.70743	6.30000	99.60458		0.00		0	0.00	
IVA510	On 05/03/2015	Spot Bond	6.40000	99.58094	6.40000	99.47673		0.00		0	0.00	
IVA511	On 12/03/2015	Spot Bond	6.40000	99.45938	6.40000	99.35541		0.00		0	0.00	
IVA515	On 09/04/2015	Spot Bond	6.50000	98.96024	6.50000	98.85571		0.00		0	0.00	
IVA516	On 16/04/2015	Spot Bond	6.50000	98.83831	6.50000	98.73404		0.00		0	0.00	
IVA517	On 23/04/2015	Spot Bond	6.50000	98.71668	6.50000	98.61267		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA519	On 07/05/2015	Spot Bond	100.00000		80.75221	100.00000	100.00000				0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	99.87519			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.60134			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		106.44700	10.00000	106.36400				0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.46137			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.64919			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.51463			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.64764			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.38953			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.53602			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.53940			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.54615			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.51575			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.38797			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.16909			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.03802			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	99.80935			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.37658			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.36283			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.70210			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.53548			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.22689			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.15185			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.96484			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.81581			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.83638			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.83638			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.25500	104.38384		8.25500	104.31388			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	12.29304		100.00000	12.21070			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	10.45574		100.00000	10.37826			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.36033			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		8.32500	105.44588		8.32500	105.37462			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.17217			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	99.80951			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.03581			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	103.42078			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.21791			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.33295			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond		6.98500	102.47989		6.98500	102.42192			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	99.99996			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.69286			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.41826			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond		0.00000	100.00000		0.00000	98.12460			0.00	0	0.00
IVF57U	On 12/02/2015	Spot Bond		100.00000	99.18478		100.00000	99.88309			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.17937			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.15306			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.25380			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG03U	On 21/02/2016	Spot Bond	100.00000		39.78501	100.00000	39.49657				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	100.86373				0.00	0	0.00
JDG11U	On 04/02/2015	Spot Bond	100.00000		98.64865	100.00000	99.45504				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		92.41332	100.00000	91.72878				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.14419				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.18597				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.32578				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		52.48531	100.00000	52.09636				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	103.81292				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.10188				0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	7.56000		151.73671	7.56000	151.64343				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.88954				0.00	2,600,000,000	1,600,000,000.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.90527				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	101.05297				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	101.35735				0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.92081				0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.85686				0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.27500		103.22589	9.27500	103.14836				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.08615				0.00	0	600,000,000.00
LGL02	On 13/08/2017	Spot Bond	8.08500		98.99203	8.08500	98.92808				0.00	0	3,696,200,000.00
LGL03	On 03/04/2018	Spot Bond	8.13500		77.81565	8.13500	101.27536			7,158,800,000,000.00	880,000,000	440,000,000.00	
LGL04	On 14/08/2020	Spot Bond	8.45500		102.95625	8.45500	102.88677			46,527,865,000,000.00	5,503,000,000	3,550,700,000.00	
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000	0.00000	101.32212				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.61161			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.50500	102.62217		9.50500	102.54366			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.75514			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000		0.00000	102.17433			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.66364			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	103.81778			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	104.09541			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.49703			0.00	0	0.00
MAQ061	On 05/02/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000		0.00000	99.86593			0.00	0	0.00
MAQ063	On 13/02/2015	Spot Bond	0.00000	100.00000		0.00000	99.96027			0.00	0	0.00
MAQ064	On 09/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.46251			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.00496			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.65902			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	100.00000	80.04386		100.00000	79.52070			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	102.89307			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	102.91452			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.01511			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.48213			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.87727			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.56854			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.96769			0.00	3,600,000,000	900,000,000.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.33365			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	99.90285			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.41041			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.45882			0.00	2,000,000,000	500,000,000.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.00004			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	99.94693			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	99.94569			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.12073			0.00	0	0.00
MBP23U	On 13/02/2015	Spot Bond		100.00000	98.91599		100.00000	98.11828			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	37.00088		100.00000	36.72668			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	89.90148		100.00000	89.24205			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	21.09904		100.00000	20.94268			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	15.76163		100.00000	15.64483			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	15.84723		100.00000	15.72979			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond		100.00000	17.18063		100.00000	17.05606			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		7.91500	106.78093		7.91500	106.71264			0.00	0	614,000,000.00
MBSA02	On 15/04/2019	Spot Bond		7.93500	106.23574		7.93500	106.16763			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.11938			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.53355			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.67468			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	100.70342			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.22000	105.07792		7.22000	105.01651			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		7.90500	105.62905		7.90500	105.56120			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		8.58000	108.28606		8.58000	108.21070			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.90242			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.93365			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	8.62500	107.57112		8.62500	107.49466			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.15500	104.20893		7.15500	104.14823			0.00	0	2,790,070,000.00
MIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.49113			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond	8.14500	103.01341		8.14500	102.94565			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	101.06079			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	8.45500	115.46193		8.45500	111.48960			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.00000		0.00000	101.54452			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	24.39570		100.00000	24.21492			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.59966			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	7.84500	102.96156		7.84500	102.89628			0.00	0	141,600,000.00
MTN03	On 13/07/2015	Spot Bond	7.10500	101.63331		7.10500	101.57572			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	7.83500	105.72463		7.83500	105.65731			6,581,400,000,000.00	840,000,000	930,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	6.13969		100.89771	6.09482			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.22159		100.61875	6.17624			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.80932			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.79350			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	99.77487			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.72898	100.00000	0.72369					0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.72898	100.00000	0.72369					0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	7.99000	103.39233	7.99000	103.32522					0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.66500	99.25794	7.66500	99.19609					0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.14500	105.30321	8.14500	105.23355				741,195,000,000.00	91,000,000	91,000,000.00	
NBK12A	On 19/03/2021	Spot Bond	7.90500	110.72581	7.90500	110.65470					0.00	0	0.00
NBK12B	On 20/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.52830					0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	8.32500	112.67300	8.32500	112.59686					0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	102.60757					0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.26500	106.15083	8.26500	106.03873					0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.52112					0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	102.67972					0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.41731					0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.44605					0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.73729					0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.76360					0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000	100.00000	0.00000	100.78906					0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000	100.00000	0.00000	99.92094					0.00	200,000,000	100,000,000.00
NBK2A	On 15/09/2015	Spot Bond	6.97500	106.31543	6.97500	106.25505					0.00	0	814,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	102.00334					0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	7.73500	118.66685	7.73500	118.59224					0.00	0	1,604,900,000.00
NBK4	On 28/10/2024	Spot Bond	9.73500	40.55496	9.73500	40.52400					0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.90500	103.48912	6.90500	103.43118					0.00	0	930,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.49382		0.00		0	0.00	
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000	0.00000	100.41447		0.00		0	0.00	
NBK9A	On 23/03/2016	Spot Bond	7.18000	105.87788	7.18000	105.81601		0.00		0	1,880,000,000.00	
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.91320		0.00		0	0.00	
NCLN48	On 25/02/2015	Spot Bond	0.00000	100.00000	0.00000	101.68730		0.00		0	0.00	
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.10247		0.00		0	0.00	
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.68113		0.00		0	0.00	
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.50141		0.00		0	0.00	
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.46259		0.00		0	0.00	
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000	0.00000	94.51177		0.00		0	0.00	
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000	0.00000	101.36889		0.00		0	0.00	
NCLN63	On 08/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.23477		0.00		0	0.00	
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.17229		0.00		0	0.00	
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	90.90461		0.00		0	0.00	
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.70477		0.00		0	0.00	
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	99.79386		0.00		0	0.00	
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.97423		0.00		0	0.00	
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.92427		0.00		0	0.00	
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.33815		0.00		0	0.00	
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.89365		0.00		0	0.00	
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.87687		0.00		0	0.00	
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.87625		0.00		0	0.00	
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	100.14027		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.00940				0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	8.90500	113.59682	8.90500	114.81854				0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.00322				0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	8.94000	112.27551	8.94000	113.81287				0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	101.00940				0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.90787				0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.94746				0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.01930				0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	101.03167				0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.69500	105.84204	7.69500	105.77583				0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	100.26743				0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	100.22998				0.00	0	6,500,000,000.00
NED15	On 08/04/2024	Spot Bond	9.11500	110.79659	9.11500	111.82827				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	102.53412				0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000	0.00000	100.55483				0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000	100.00000	0.00000	100.53078				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.57230				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500	120.78676	9.44500	120.69441				0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.96178				0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.44700	10.00000	106.36400				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.21000	169.18248	2.21000	169.15185				0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.57500	95.76119	2.57500	138.24687				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NMP20N	On 24/07/2020	Spot Bond	7.67500	107.75973		7.67500	107.69250			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.07752			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.30500	110.92957		8.30500	111.19989			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.49608			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.50098			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	101.41524			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.46581			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.43549			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.50500	110.93044		8.50500	113.68041			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.46587			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.49613			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.47592			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	8.70500	110.93161		8.70500	111.19131			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.53664			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.51635			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	101.52646			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.90009			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.77693			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.55677			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	7.66000	117.26755		7.66000	117.19492			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.35500	125.22597		8.35500	125.14105			2,506,500,000,000.00	300,000,000	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.10500	173.40651		2.10500	173.37659			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.06000	127.20543		9.06000	127.11256			906,000,000,000.00	100,000,000	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	102.67036			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.53443			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.00563			0.00	540,000,000	270,000,000.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.24526			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.00000		0.00000	101.48308			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.69142			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	102.10908			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	18.98922		100.00000	18.85154			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	57.15218		100.00000	56.72865			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		6.99500	103.86825		6.99500	103.80941			0.00	0	7,060,000,000.00
OML02	On 21/11/2024	Spot Bond		0.00000	100.00000		0.00000	101.57955			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond		8.82500	104.64924		8.82500	103.44596			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	33.51582		100.00000	33.26467			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	97.50000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.84229			0.00	0	0.00
PMM12	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.26156			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.44700		10.00000	106.36400			0.00	0	0.00
PMM13	On 06/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.15513			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond		0.00000	100.00000		0.00000	102.33430			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.95336			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.95179			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.28162			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond		8.55500	106.97614		8.55500	107.27018			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.19746			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.20282			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.20524			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.21060			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.23362			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	100.23897			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.15820			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	6.98000		47.46008		6.98000	47.43325			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.00500		109.77653		6.00500	109.72272		1,201,000,000,000.00	200,000,000	13,515,933,300.00	
R158P	On 15/09/2015	Spot Bond	5.97000		96.56650		5.97000	96.51944			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.07000		116.59456		6.07000	116.53679		103,252,342,542,000.00	17,010,270,600	19,836,565,800.00	
R159P	On 15/09/2016	Spot Bond	5.90000		91.14842		5.90000	91.10451			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.32000		126.35066		7.16000	127.74869		1,187,648,774,348,000.00	28,367,318,900	26,257,453,700.00	
R187P	On 21/12/2026	Spot Bond	6.90000		44.72136		6.90000	44.69636			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	6.82000		42.20605		6.82000	42.18273			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.70000		285.85164		1.70000	285.81176		146,958,880,000.00	86,446,400	18,791,608,500.00	
R202	On 07/12/2033	Spot Bond	1.71000		235.68224		1.68000	236.67415		505,306,539,000.00	295,500,900	66,492,785,700.00	
R2023	On 28/02/2023	Spot Bond	7.07000		107.58318		6.92500	108.42837		1,709,487,371,641,000.00	41,794,536,300	28,667,934,300.00	
R203	On 15/09/2017	Spot Bond	6.40500		107.68591		6.28500	107.92154		5,283,490,721,817,000.00	24,900,971,400	33,191,102,100.00	
R2030	On 31/01/2030	Spot Bond	7.52000		104.46530		7.52000	104.40141		2,392,199,984,000,000.00	18,111,700,000	58,594,709,300.00	
R2032	On 31/03/2032	Spot Bond	7.69000		108.26014		7.69000	108.19283		909,442,470,000,000.00	18,263,000,000	98,299,183,700.00	
R2037	On 31/01/2037	Spot Bond	7.75000		108.06485		7.75000	107.99678		569,105,750,000,000.00	73,433,000,000	90,597,008,500.00	
R204	On 21/12/2018	Spot Bond	6.62000		105.72246		6.48500	106.13446		5,599,267,956,752,000.00	45,810,869,600	52,097,278,000.00	
R2044	On 31/01/2044	Spot Bond	7.82000		110.81799		7.82000	110.74758		2,764,800,100,000,000.00	53,555,000,000	35,343,150,000.00	
R2048	On 28/02/2048	Spot Bond	7.81000		114.98710		7.81000	114.91411		3,403,527,710,000,000.00	35,791,000,000	94,149,459,100.00	

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	Spot Bond	6.76000	102.51958	6.62500	103.03098					2,924,417,774,772,000.00	32,606,179,700	91,315,131,900.00
R208	On 31/03/2021	Spot Bond	6.89500	101.72064	6.75500	102.35577					2,408,776,183,387,000.00	49,351,150,600	92,619,539,100.00
R209	On 31/03/2036	Spot Bond	7.87000	85.69654	7.70000	87.18248					3,260,751,129,000,000.00	14,326,700,000	49,327,761,500.00
R210	On 31/03/2028	Spot Bond	1.71000	175.76623	1.71000	175.74156					1,838,928,015,000.00	1,075,396,500	18,447,710,800.00
R211	On 31/01/2017	Spot Bond	1.45000	130.24982	1.45000	130.23423					669,900,000,000.00	462,000,000	29,246,028,500.00
R212	On 31/01/2022	Spot Bond	1.71000	136.05183	1.71000	136.03265					129,960,000,000.00	76,000,000	25,882,511,000.00
R213	On 28/02/2031	Spot Bond	7.74500	96.34764	7.56500	97.86526					3,293,255,149,786,500.00	25,210,477,700	96,360,833,100.00
R214	On 28/02/2041	Spot Bond	7.75000	88.99883	7.75000	88.94277					2,280,690,150,000,000.00	94,282,600,000	03,708,266,600.00
R227C	On 15/03/2015	Spot Bond	6.13000	99.43223	6.13000	99.38244					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	5.97000	96.56650	5.97000	96.51944					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	5.89000	93.84727	5.89000	93.80213					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	5.90000	91.14842	5.90000	91.10451					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.04000	97.86236	6.04000	97.81484					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	5.91000	95.09982	5.91000	95.05418					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	5.89000	92.39473	5.89000	92.35054					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	5.95000	89.65418	5.95000	89.61087					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.26000	86.44744	6.26000	86.40353					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.31000	83.70751	6.31000	83.66466					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	6.49000	80.67277	6.49000	80.63032					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	6.47000	78.19571	6.47000	78.15468					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	6.45000	75.80940	6.45000	75.76974					0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	6.44000	73.47553	6.44000	73.43716					0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	6.58500	70.64938	6.58500	70.61167					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R338C	On 21/12/2020	Spot Bond	6.56500	68.47509		6.56500	68.43864			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	6.67500	65.85120		6.67500	65.81557			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	6.64500	63.85149		6.64500	63.81710			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	6.61500	61.93050		6.61500	61.89729			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	6.58500	60.08477		6.58500	60.05270			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	6.54500	58.35824		6.54500	58.32728			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	6.50500	56.70332		6.50500	56.67341			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.10000	52.03675		7.10000	52.00684			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.06000	50.44461		7.06000	50.41577			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.02000	48.92012		7.02000	48.89231			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	6.98000	47.46008		6.98000	47.43325			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	6.94000	46.06145		6.94000	46.03555			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	6.90000	44.72136		6.90000	44.69636			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	6.86000	43.43708		6.86000	43.41294			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	6.82000	42.20605		6.82000	42.18273			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.54793			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.25878			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	103.00541			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.79677			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.38491			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	20.01542		100.00000	19.86543			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	13.96492		100.00000	13.86143			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	24.47566		100.00000	24.29429			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	55.09900		100.00000	66.51148			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB5U	On 10/12/2016	Spot Bond	100.00000		31.86639	100.00000	31.62489				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		15.85783	100.00000	15.72242				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.70056	100.00000	8.61982				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		12.73477	100.00000	12.62602				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		10.88902	100.00000	10.79604				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.09092	100.00000	9.01330				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.89424				0.00	820,000,000	410,000,000.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	101.20639				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.26702				0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.50249				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.57993				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.00000	0.00000	100.82334				0.00	0	0.00
RDFC16	On 26/02/2015	Spot Bond	0.00000		100.00000	0.00000	101.27660				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.40160				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.40583				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.85526				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.49897				0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	100.01965				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.23230				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.33914				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.45123				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000	0.00000	101.29387				0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.00000	0.00000	100.07591				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES32	On 20/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.36255			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		100.00000		0.00000	85.13211			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	81.58660			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	87.03984			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	85.81816			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.19596			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	82.24863			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	93.77147			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		102.09005		12.35000	101.99036			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		13.19792		100.00000	13.10224			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	101.74118			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.98672			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		4.19567		100.00000	4.16458			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		22.75955		100.00000	22.59089			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		52.36847		100.00000	51.97604			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		13.81663		100.00000	13.76590			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		35.00194		100.00000	34.74817			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	103.57301			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	76.57389			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.05500		112.21500		8.05500	112.14199			0.00	0	868,700,000.00
RW23	On 10/12/2023	Spot Bond	8.17500		109.85550		8.17500	109.78298			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	8.79500		95.03066		8.79500	113.08605			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.34038			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK12	On 24/11/2016	Spot Bond	7.27000	108.12888		7.27000	108.06490			0.00	0	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	106.44700		10.00000	106.36400			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	102.43655			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.33500	105.09150		8.33500	105.02081			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	101.22037			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	102.42387			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	101.83825			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	100.25780			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	100.25360			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	100.00000		0.00000	101.73716			0.00	0	1,000,000,000.00
SBK21	On 28/01/2025	Spot Bond	0.00000	100.00000		0.00000	100.23253			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.71500	102.84720		6.71500	102.79154			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	7.98500	103.93788		7.98500	103.87083			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.46500	108.90667		7.46500	108.84054			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	108.61476		7.96000	108.54453			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.25500	109.03096		7.25500	108.96659			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	7.68500	104.64442		7.68500	104.57904			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.40000	108.94511		7.40000	108.87952			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.43000	108.92736		7.43000	108.86153			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.08619			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.70553			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.33500	107.08903		7.33500	107.02512			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.74502			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.96414		0.00		0	0.00	
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000	0.00000	104.85829		0.00		0	0.00	
SBS19	On 23/06/2021	Spot Bond	8.22500	110.86534	8.22500	110.79171		0.00		0	0.00	
SBS20	On 15/05/2026	Spot Bond	9.06000	109.25881	9.06000	109.17860		0.00		0	0.00	
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000	0.00000	99.78514		0.00		0	0.00	
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.63012		0.00		0	0.00	
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.73556		0.00		0	0.00	
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000	0.00000	103.85547		0.00		2,000,000,000	1,000,000,000.00	
SBS25	On 24/05/2019	Spot Bond	8.06500	104.73500	8.06500	104.66639		0.00		0	986,500,000.00	
SBS26U	On 28/02/2017	Spot Bond	100.00000	18.94313	100.00000	18.81831		0.00		0	0.00	
SBS27	On 20/02/2024	Spot Bond	8.46500	115.12182	8.46500	115.04404		0.00		0	2,500,000,000.00	
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.42603		0.00		800,000,000	200,000,000.00	
SBS29	On 12/06/2019	Spot Bond	7.97500	103.96918	7.97500	103.90220		0.00		0	0.00	
SBS3	On 25/05/2026	Spot Bond	9.07000	95.63092	9.07000	95.56064		0.00		0	0.00	
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.54932		0.00		0	0.00	
SBS31	On 27/06/2027	Spot Bond	8.81000	108.80993	8.81000	108.73265		0.00		0	0.00	
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.97151		0.00		696,000,000	348,000,000.00	
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.99812		0.00		0	0.00	
SBS34	On 19/09/2024	Spot Bond	8.96000	111.21216	8.96000	111.13140		0.00		0	1,500,000,000.00	
SBS35	On 29/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.16146		0.00		0	0.00	
SBS36	On 29/01/2020	Spot Bond	0.00000	100.00000	0.00000	100.16576		0.00		0	0.00	
SBS37	On 29/01/2020	Spot Bond	8.02500	100.03624	8.02500	99.97103		0.00		0	0.00	
SBS38	On 29/01/2025	Spot Bond	9.08000	100.33519	9.08000	100.26137		0.00		0	0.00	
SBS39	On 29/01/2030	Spot Bond	9.61500	101.03439	9.61500	100.95579		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS4	On 16/11/2021	Spot Bond		8.45500	102.73277		8.45500	102.66228			0.00	0	231,500,000.00
SBS9	On 07/07/2016	Spot Bond		7.07000	106.76356		7.07000	106.70211			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.31000	126.29736		2.31000	273.49128			2,541,000,000,000.00	1,100,000,000	940,000,000.00
SBSI12	On 31/01/2017	Spot Bond		2.09500	100.84146		2.09500	128.62315			0.00	0	200,000,000.00
SCM10U	On 15/09/2017	Spot Bond		100.00000	19.54986		100.00000	19.40170			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.49305			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	24.09514		100.00000	23.91658			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	165.36510		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		2.72000	113.31709		2.72000	127.08606			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	102.29282		6.50000	102.23891			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.42446			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.84754			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.25343			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		8.31500	101.91755		8.31500	101.84914			0.00	0	334,800,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.03379			0.00	0	11,410,000.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.76416			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.95923			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	25.58623		100.00000	25.40073			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond		10.00000	106.44700		10.00000	106.36400			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.18537			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		98.00555		100.00000	96.99519			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.15518			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		36.36425		100.00000	36.09477			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		32.46699		100.00000	32.22639			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		32.75936		100.00000	32.51660			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.62500		107.73571		8.62500	107.61014			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.40910			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.76763			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.32000		103.11904		7.32000	103.05863			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.08500		103.59469		8.08500	101.64552			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	7.68500		104.64442		7.68500	104.57904			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.58771			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.71313			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	102.05763			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	101.54098			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	101.58288			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.91171			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.38500		104.02063		7.38500	103.95847			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.40491			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.69533			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.44877			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.30500		101.53474		8.30500	101.46667			0.00	0	713,700,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.48995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.89580			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.24221			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	8.36300	94.81200	8.36300	94.74800			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	7.85500	97.13440	7.85500	97.07274			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	7.88500	97.93909	7.88500	97.87634			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.09980			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.46500	105.15917	7.46500	105.09532			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.46500	109.81311	2.46500	110.20953			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	7.43500	102.95159	7.43500	102.88967			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	8.22500	101.67313	8.22500	101.60568			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	8.92000	112.84189	8.92000	112.76075			0.00	0	7,500,000,000.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.30766			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	8.91500	86.94126	8.91500	86.87845			0.00	0	3,000,000,000.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.34942			0.00	0	0.00
SSN025		On 04/03/2019	Spot Bond	0.00000	100.00000	0.00000	101.44074			0.00	15,000,000,000	7,500,000,000.00
SSN026		On 16/01/2019	Spot Bond	0.00000	100.00000	0.00000	100.42876			0.00	0	0.00
SSN027		On 25/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.88009			0.00	0	0.00
SSN028		On 16/10/2019	Spot Bond	0.00000	100.00000	0.00000	100.47790			0.00	0	0.00
SSN029		On 07/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.99574			0.00	0	0.00
SSN030		On 24/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.45314			0.00	0	0.00
SY1192		On 13/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.87934			0.00	0	0.00
SY1196		On 17/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.80992			0.00	0	0.00
SY1199		On 24/02/2015	Spot Bond	0.00000	100.00000	0.00000	99.69021			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1205	On 09/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.46484			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.44717			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.32692			0.00	0	0.00
SY1217	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.79316			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.34342			0.00	43,500,000,000	43,500,000,000.00
SY1219	On 18/02/2015	Spot Bond		0.00000	100.00000		0.00000	99.79062			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.56464			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.56860			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.92992			0.00	0	0.00
SY1223	On 02/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.93093			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.46500	108.22300		6.46500	108.16627			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		7.77000	112.04069		7.77000	111.97033			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	44.51996		100.00000	44.19719			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.35154			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.07543			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.31480			0.00	0	0.00
TFS121	On 20/02/2015	Spot Bond		0.00000	100.00000		0.00000	101.38349			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.87121			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.91497			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.45812			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond		0.00000	100.00000		0.00000	96.98565			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.15002			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.17345			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.32000	102.17044		7.32000	102.10958			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.36610			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.37567			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000	100.46787		7.83000	100.40394			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.36083			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.37279			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.39436			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.36083			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.37279			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	84.23202		7.16000	100.36991			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.39622			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.39431			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.44007			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.43389			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	100.61952			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.59841			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.36035			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.37567			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	100.52065		8.73000	100.40208			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.35891			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.37279			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	7.95500	103.18581		7.95500	101.10558			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.36567			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.38269			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.39717			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.39192			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.40019			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.43912			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.43722			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.43127			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.58667			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.58855			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.59336			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	101.55146			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.60383			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.22500		104.66272		8.22500	107.58108			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.44982			0.00	448,000,000	224,000,000.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.51742			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.13500		105.18425		8.13500	104.94071			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	100.00000		1.37797		100.00000	0.00000			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	100.00000		1.37797		100.00000	0.00000			0.00	0	0.00
TH12A9	On 21/08/2019	Spot Bond	100.00000		1.37797		100.00000	0.00000			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.73994			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.60430			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	100.00000		1.37797		100.00000	0.00000			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.90735			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.75866			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	100.00000		1.37797		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
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	102.58618			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	102.38460			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond		100.00000	1.37797		100.00000	0.00000			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.38318			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	6.09637		101.06155	6.05076			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.65553			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.37588			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.38075			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.37588			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.38075			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.38318			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.37297			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.38075			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.40748			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.40748			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.40748			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.44632			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.45602			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.44389			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.63726			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.64930			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.64449			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	7.13500	104.33871		7.13500	104.27848			0.00	0	684,500,000.00
TL20	On 22/02/2020	Spot Bond	8.57500	89.60976		8.57500	89.51942			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	106.44700		10.00000	106.36400			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.21500	107.21356		7.21500	107.15061			0.00	0	29,492,300,000.00
TN20	On 17/09/2020	Spot Bond	8.43500	113.25563		8.43500	113.17811		10,154,725,269,500.00		1,203,879,700	20,782,152,400.00
TN20U	On 14/04/2020	Spot Bond	100.00000	0.98375		100.00000	0.97646			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	8.63000	115.93252		8.63000	115.85137		18,123,000,000,000.00		2,100,000,000	11,800,000,000.00
TN25	On 19/08/2025	Spot Bond	8.84000	104.21035		8.84000	108.87239		7,425,600,000,000.00		840,000,000	17,660,000,000.00
TN27	On 14/11/2027	Spot Bond	8.92000	101.96414		8.92000	101.89043		4,460,000,000,000.00		500,000,000	8,797,500,000.00
TN30	On 09/10/2030	Spot Bond	9.22000	114.02147		9.22000	113.93679			0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	9.66000	113.88594		9.66000	113.79743			0.00	0	100,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.14851			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.53705			0.00	0	8,451,500.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.80666			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.80162			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.80102			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.77583			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.72401			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	99.80136			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.68871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	106.44700	10.00000	106.36400				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.65347				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.66646				0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.48605				0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.51688				0.00	134,000,000	67,000,000.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.26711	10.00000	100.17799				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.26044	9.75000	100.17355				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.26062	100.00000	10.17300				0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.05503				0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.11935				0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.15506				0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.16220				0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.36183				0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	101.80180				0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	11.65923	100.00000	11.57185				0.00	0	0.00
TSP158	On 05/02/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TSP160	On 19/02/2015	Spot Bond	0.00000	100.00000	0.00000	98.49195				0.00	0	0.00
TSP161	On 05/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.49664				0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.24864				0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	98.99760				0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	98.74936				0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000	0.00000	98.01014				0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000	0.00000	97.74810				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.15130			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	96.94637			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.65929			0.00	16,500,000,000	16,500,000,000.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.35769			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.08376			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.49446			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	97.36764			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.02372			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	94.57255			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.20729			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	93.57960			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	100.00000	82.02247		100.00000	81.47321			0.00	0	1,000,000,000.00
TSP183	On 04/02/2016	Spot Bond	100.00000	50.47702		100.00000	50.19026		1,500,000,000,000,000.00	15,000,000,000	7,500,000,000.00	
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.86768		100.00000	14.75989			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	86.08491		100.00000	85.48009			0.00	0	0.00
TWC073	On 10/02/2015	Spot Bond	0.00000	100.00000		0.00000	102.18630			0.00	0	0.00
TWC075	On 19/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.28660			0.00	0	0.00
TWC076	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.26898			0.00	0	0.00
TWC077	On 26/02/2015	Spot Bond	0.00000	100.00000		0.00000	101.25135			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000	90.57072		100.00000	89.90148			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.44349			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.41116			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.32178			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.28528			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC083	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	96.79562			0.00	0	0.00
TWCJ15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.40697			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.46158			0.00	0	0.00
TWCM15	On 26/02/2015	Spot Bond	0.00000		100.00000		0.00000	101.28442			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.41432			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.15500		116.69662		8.15500	116.61935			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		8.37612		100.00000	8.32537			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		8.18236		100.00000	8.13278			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.73703			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.21539			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.94375			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.94170			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	99.94168			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.80524			0.00	0	200,000,000.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.82644			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.86320		100.00000	7.81556			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.66944		100.00000	7.62298			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00023		100.00000	0.00023			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.46000		109.86628		6.46000	109.80841			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.94000		234.74169		1.94000	234.70413			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.32500		102.58020		6.32500	102.52789			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP2	On 28/05/2017	Spot Bond	6.78500	106.43827		6.78500	106.37943			0.00	0	4,700,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.04000	108.95835		7.04000	108.89590			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.25000	109.38248		7.25000	109.31794			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.29500	110.28407		7.29500	110.21860			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	5.95500	97.75130		5.95500	97.70456			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.88500	96.07942		5.88500	96.03350			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.95500	97.73572		5.95500	97.68899			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.43000	74.57516		6.43000	74.53606			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	61.85016		100.00000	61.49880			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	32.73807		100.00000	32.55209			0.00	0	0.00

Total for j-Bonds : **54,344,723,165,705,500.00** **9,599,947,800** **94 161 709 400.00**

Grand Total: **54,344,734,704,137,500.00** **9,600,132,981** **94 165 947 493.00**