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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/03/2015

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives												
\$ / R	On 17/03/2015	Any day expiry	12.38940	12.38940		12.44360	12.44360		18.05	109,411,698.00	8,831	0.00
\$ / R	On 23/03/2015	Any day expiry	12.40210	12.40210		12.45170	12.45170		18.34	0.00	0	0.00
\$ / R	On 23/03/2015	Any day expiry	12.09	Call	336.40240	0.33640	383.97680	0.38398	19.43	0.00	0	5,000.00
\$ / R	On 23/03/2015	Any day expiry	12.12	Call	311.02210	0.31102	358.62940	0.35863	19.32	0.00	0	5,000.00
\$ / R	On 23/03/2015	Any day expiry	12.53	Call	70.35790	0.07036	105.72940	0.10573	19.44	891,000.00	10,000	10,000.00
\$ / R	On 27/03/2015	Any day expiry	12.41020	12.41020		12.45980	12.45980		18.25	0.00	0	2,714.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	0.15320	0.00015	0.17880	0.00018	27.31	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	0.38000	0.00038	0.47510	0.00048	25.30	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	0.58330	0.00058	0.74610	0.00075	24.37	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	802.60520	0.80261	853.03860	0.85304	19.11	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	605.47860	0.60548	656.33900	0.65634	16.96	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	0.09830	0.00010	0.18050	0.00018	32.97	0.00	0	300.00
\$ / R	On 30/03/2015	Any day expiry	12.41620	12.41620		12.46580	12.46580		17.36	745,590.00	60	1,157.00
\$ / R	On 31/03/2015	Any day expiry	12.41820	12.41820		12.46790	12.46790		17.35	0.00	0	0.00
\$ / R	On 31/03/2015	Any day expiry	12.31	Put	116.78070	0.11678	110.22510	0.11023	17.11	0.00	0	20,000.00
\$ / R	On 01/04/2015	Any day expiry	12.42020	12.42020		12.46990	12.46990		17.30	2,684,772.00	216	1,090.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	1.40850	0.00141	1.55500	0.00156	21.30	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	273.59640	0.27360	318.55910	0.31856	16.89	0.00	0	22,187.00

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 02/04/2015	Any day expiry		12.42220	12.42220	12.47190	12.47190		17.29	0.00	0	0.00
\$ / R	11.81	Call	Any day expiry	623.18920	0.62319	675.84620	0.67585	623.189	15.79	0.00	0	2,500.00	
\$ / R		On 09/04/2015	Any day expiry	12.43630	12.43630		12.48600		16.89	0.00	0	0.00	
\$ / R	12.21	Call	Any day expiry	333.09460	0.33309	376.98240	0.37698	333.095	16.20	0.00	0	2,500.00	
\$ / R		On 28/04/2015	Any day expiry	12.47460	12.47460	12.52450	12.52450		16.56	722,535.00	58	2,810.00	
\$ / R	10.80	Put	Any day expiry	1.26260	0.00126	1.37030	0.00137	1.263	16.88	0.00	0	300.00	
\$ / R	11.15	Put	Any day expiry	3.01460	0.00301	3.19920	0.00320	3.015	15.09	0.00	0	250.00	
\$ / R	12.00	Call	Any day expiry	557.86810	0.55787	602.54860	0.60255	557.868	15.27	0.00	0	250.00	
\$ / R	15.15	Call	Any day expiry	8.87170	0.00887	11.09470	0.01109	8.872	27.59	0.00	0	300.00	
\$ / R		On 13/05/2015	Any day expiry	12.50500	12.50500	12.55500	12.55500		16.70	0.00	0	6,000.00	
\$ / R		On 15/05/2015	Any day expiry	12.50900	12.50900	12.55910	12.55910		16.74	0.00	0	0.00	
\$ / R		On 27/05/2015	Any day expiry	12.53340	12.53340	12.58380	12.58380		16.68	0.00	0	1,625.00	
\$ / R	10.80	Put	Any day expiry	5.51870	0.00552	5.62930	0.00563	5.519	16.15	0.00	0	300.00	
\$ / R	10.94	Put	Any day expiry	7.38060	0.00738	7.51070	0.00751	7.381	15.63	0.00	0	3,655.00	
\$ / R	11.15	Put	Any day expiry	11.45630	0.01146	11.60110	0.01160	11.456	14.85	0.00	0	250.00	
\$ / R	11.90	Call	Any day expiry	730.07980	0.73008	776.51790	0.77652	730.080	14.80	0.00	0	3,655.00	
\$ / R	12.21	Call	Any day expiry	527.30290	0.52730	567.35260	0.56735	527.303	15.69	0.00	0	250.00	
\$ / R	15.48	Call	Any day expiry	28.22820	0.02823	31.03480	0.03103	28.228	27.56	0.00	0	300.00	
\$ / R		On 03/06/2015	Any day expiry	12.54770	12.54770	12.59820	12.59820		16.60	0.00	0	0.00	
\$ / R	12.30	Call	Any day expiry	500.95150	0.50095	540.31050	0.54031	500.952	15.88	0.00	0	10,000.00	
\$ / R		On 09/06/2015	Any day expiry	12.55990	12.55990	12.61060	12.61060		16.52	0.00	0	288.00	
\$ / R		On 12/06/2015	Foreign Exchange Future	12.56600	12.56600	12.61680	12.61680		16.52	154,436,140.00	12,290	1,197,864.00	
\$ / R	10.73	Put	Foreign Exchange Future	7.42600	0.00743	7.73530	0.00774	7.426	16.06	0.00	0	22,850.00	
\$ / R	10.75	Put	Foreign Exchange Future	7.71410	0.00771	8.03350	0.00803	7.714	15.99	0.00	0	10,000.00	
\$ / R	10.80	Put	Foreign Exchange Future	8.48430	0.00848	8.83010	0.00883	8.484	15.82	0.00	0	9,100.00	
\$ / R	10.98	Put	Foreign Exchange Future	11.96140	0.01196	12.41160	0.01241	11.961	15.22	0.00	0	22,320.00	
\$ / R	11.00	Put	Foreign Exchange Future	12.42730	0.01243	12.89020	0.01289	12.427	15.15	0.00	0	55,000.00	
\$ / R	11.35	Put	Foreign Exchange Future	25.97570	0.02598	24.98610	0.02499	25.976	14.19	337,684.10	13,000	51,500.00	
\$ / R	11.48	Call	Foreign Exchange Future	1,124.63950	1.12464	1,174.16740	1.17417	1,124.639	14.30	0.00	0	1,600.00	
\$ / R	11.50	Call	Foreign Exchange Future	1,106.95130	1.10695	1,156.43140	1.15643	1,106.951	14.32	0.00	0	3,940.00	
\$ / R	11.50	Put	Foreign Exchange Future	40.95130	0.04095	39.63140	0.03963	40.951	14.32	0.00	0	1,750.00	
\$ / R	11.60	Call	Foreign Exchange Future	1,020.15400	1.02015	1,069.36310	1.06936	1,020.154	14.41	0.00	0	500.00	
\$ / R	11.65	Call	Foreign Exchange Future	977.85490	0.97785	1,026.90820	1.02691	977.855	14.46	0.00	0	800.00	
\$ / R	11.65	Put	Foreign Exchange Future	61.85490	0.06185	60.10820	0.06011	61.855	14.46	6,804.04	110	110.00	
\$ / R	12.00	Put	Foreign Exchange Future	143.83340	0.14383	138.32980	0.13833	143.833	14.96	0.00	0	39,600.00	
\$ / R	12.02	Put	Foreign Exchange Future	150.55550	0.15056	144.78480	0.14478	150.555	15.02	0.00	0	7,000.00	
\$ / R	12.20	Put	Foreign Exchange Future	219.53820	0.21954	211.10120	0.21110	219.538	15.53	0.00	0	4,000.00	
\$ / R	12.30	Call	Foreign Exchange Future	530.39250	0.53039	571.11220	0.57111	530.393	15.81	0.00	0	1,600.00	
\$ / R	12.30	Put	Foreign Exchange Future	264.39250	0.26439	254.31220	0.25431	264.393	15.81	0.00	0	7,000.00	
\$ / R	12.40	Put	Foreign Exchange Future	313.77450	0.31377	301.96660	0.30197	313.775	16.09	0.00	0	12,000.00	
\$ / R	12.50	Call	Foreign Exchange Future	433.50520	0.43351	470.71020	0.47071	433.505	16.38	0.00	0	30,000.00	
\$ / R	12.50	Put	Foreign Exchange Future	367.50520	0.36751	353.91020	0.35391	367.505	16.38	0.00	0	300.00	
\$ / R	12.56	Call	Foreign Exchange Future	407.87060	0.40787	443.86210	0.44386	407.871	16.55	0.00	0	1,750.00	
\$ / R	12.63	Call	Foreign Exchange Future	380.50530	0.38051	414.64200	0.41464	380.505	16.78	0.00	0	9,100.00	
\$ / R	13.00	Call	Foreign Exchange Future	264.43790	0.26444	291.17010	0.29117	264.438	18.02	0.00	0	37,000.00	
\$ / R	13.00	Put	Foreign Exchange Future	698.43790	0.69844	674.37010	0.67437	698.438	18.02	0.00	0	501.00	
\$ / R	13.22	Call	Foreign Exchange Future	214.20490	0.21420	236.95540	0.23696	214.205	18.75	0.00	0	22,850.00	
\$ / R	13.25	Call	Foreign Exchange Future	208.29690	0.20830	0.00000	0.00000	208.297	18.86	22,912.66	110	110.00	

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 12/06/2015 Foreign Exchange Future	13.25	Put	892.29690	0.89230	0.89230	0.00000	0.00000	892.297	18.86	179,351.68	201	201.00	
\$ / R On 12/06/2015 Foreign Exchange Future	13.46	Call	171.91140	0.17191	190.82370	0.19082	171.911	19.58	0.00	0	0	22,320.00	
\$ / R On 12/06/2015 Foreign Exchange Future	13.50	Call	165.87230	0.16587	184.21150	0.18421	165.872	19.72	2,156,339.90	13,000	0	51,500.00	
\$ / R On 26/06/2015 Any day expiry			12.59530	12.59530	12.64680	12.64680		16.63	0.00	0	0	4,136.00	
\$ / R On 26/06/2015 Any day expiry	10.80	Put	11.59840	0.01160	11.65130	0.01165	11.598	15.67	0.00	0	0	300.00	
\$ / R On 26/06/2015 Any day expiry	11.15	Put	22.35930	0.02236	22.68310	0.02268	22.359	14.68	0.00	0	0	250.00	
\$ / R On 26/06/2015 Any day expiry	12.46	Call	497.70210	0.49770	535.75280	0.53575	497.702	16.23	0.00	0	0	250.00	
\$ / R On 26/06/2015 Any day expiry	15.88	Call	53.54150	0.05354	56.85590	0.05686	53.541	28.24	0.00	0	0	300.00	
\$ / R On 30/06/2015 Any day expiry			12.60390	12.60390	12.65550	12.65550		16.61	0.00	0	0	7,050.00	
\$ / R On 29/07/2015 Any day expiry			12.66640	12.66640	12.71910	12.71910		16.77	0.00	0	0	750.00	
\$ / R On 29/07/2015 Any day expiry	10.80	Put	17.70530	0.01771	16.82400	0.01682	17.705	15.11	0.00	0	0	300.00	
\$ / R On 29/07/2015 Any day expiry	11.15	Put	34.98360	0.03498	33.95470	0.03395	34.984	14.58	0.00	0	0	250.00	
\$ / R On 29/07/2015 Any day expiry	12.71	Call	498.04930	0.49805	530.65300	0.53065	498.049	16.95	0.00	0	0	250.00	
\$ / R On 29/07/2015 Any day expiry	16.15	Call	88.89850	0.08890	94.39070	0.09439	88.899	28.50	0.00	0	0	300.00	
\$ / R On 27/08/2015 Any day expiry			12.72880	12.72880	12.78270	12.78270		16.99	0.00	0	0	250.00	
\$ / R On 27/08/2015 Any day expiry	10.80	Put	25.40140	0.02540	24.68780	0.02469	25.401	15.07	0.00	0	0	300.00	
\$ / R On 27/08/2015 Any day expiry	11.15	Put	47.53550	0.04754	45.75370	0.04575	47.536	14.66	0.00	0	0	250.00	
\$ / R On 27/08/2015 Any day expiry	12.97	Call	489.94580	0.48995	518.53330	0.51853	489.946	17.61	0.00	0	0	250.00	
\$ / R On 27/08/2015 Any day expiry	16.50	Call	119.87640	0.11988	126.30490	0.12630	119.876	29.17	0.00	0	0	300.00	
\$ / R On 10/09/2015 Any day expiry			12.75900	12.75900	12.81340	12.81340		16.93	0.00	0	0	285.00	
\$ / R On 14/09/2015 Foreign Exchange Future			12.76760	12.76760	12.82220	12.82220		16.91	1,557,647.20	122	105,685.00		
\$ / R On 14/09/2015 Foreign Exchange Future	10.56	Put	20.08680	0.02009	19.69170	0.01969	20.087	15.37	0.00	0	0	18,946.00	
\$ / R On 14/09/2015 Foreign Exchange Future	10.60	Call	2,189.16770	2.18917	2,243.31020	2.24331	2,189.168	15.32	0.00	0	0	13,700.00	
\$ / R On 14/09/2015 Foreign Exchange Future	10.98	Put	41.23360	0.04123	39.83600	0.03984	41.234	14.85	0.00	0	0	24,142.00	
\$ / R On 14/09/2015 Foreign Exchange Future	11.00	Call	1,810.20580	1.81021	1,863.33730	1.86334	1,810.206	14.82	0.00	0	0	33,750.00	
\$ / R On 14/09/2015 Foreign Exchange Future	11.00	Put	42.60580	0.04261	41.13730	0.04114	42.606	14.82	0.00	0	0	59,545.00	
\$ / R On 14/09/2015 Foreign Exchange Future	11.20	Put	58.66080	0.05866	56.33940	0.05634	58.661	14.57	0.00	0	0	8,775.00	
\$ / R On 14/09/2015 Foreign Exchange Future	11.29	Put	67.43970	0.06744	64.63770	0.06464	67.440	14.46	0.00	0	0	50,000.00	
\$ / R On 14/09/2015 Foreign Exchange Future	11.50	Put	92.39550	0.09240	88.21720	0.08822	92.395	14.20	0.00	0	0	25,000.00	
\$ / R On 14/09/2015 Foreign Exchange Future	11.54	Put	99.95720	0.09996	95.44420	0.09544	99.957	14.25	0.00	0	0	50,000.00	
\$ / R On 14/09/2015 Foreign Exchange Future	11.60	Call	1,279.73760	1.27974	1,329.25740	1.32926	1,279.738	14.32	0.00	0	0	500.00	
\$ / R On 14/09/2015 Foreign Exchange Future	12.00	Call	987.59250	0.98759	1,032.37580	1.03238	987.593	14.83	0.00	0	0	13,700.00	
\$ / R On 14/09/2015 Foreign Exchange Future	12.50	Call	716.79010	0.71679	751.46000	0.75146	716.790	16.16	0.00	0	0	33,750.00	
\$ / R On 14/09/2015 Foreign Exchange Future	13.06	Call	508.35320	0.50835	535.90220	0.53590	508.353	17.76	0.00	0	0	18,946.00	
\$ / R On 14/09/2015 Foreign Exchange Future	13.40	Call	416.45710	0.41646	440.09080	0.44009	416.457	18.70	0.00	0	0	8,775.00	
\$ / R On 14/09/2015 Foreign Exchange Future	14.00	Call	300.06580	0.30007	318.19490	0.31819	300.066	20.33	0.00	0	0	125,000.00	
\$ / R On 14/09/2015 Foreign Exchange Future	14.30	Call	256.63370	0.25663	272.85640	0.27286	256.634	21.08	0.00	0	0	50,000.00	
\$ / R On 14/09/2015 Foreign Exchange Future	14.58	Call	223.26180	0.22326	237.65910	0.23766	223.262	21.77	0.00	0	0	22,320.00	
\$ / R On 28/09/2015 Any day expiry			12.79790	12.79790	12.85290	12.85290		17.00	21,739,770.00	1,700	1,950.00		
\$ / R On 28/09/2015 Any day expiry	10.80	Put	33.26520	0.03327	32.32030	0.03232	33.265	14.95	0.00	0	0	300.00	
\$ / R On 28/09/2015 Any day expiry	11.15	Put	58.05610	0.05806	56.21980	0.05622	58.056	14.54	0.00	0	0	250.00	
\$ / R On 28/09/2015 Any day expiry	11.40	Put	84.30550	0.08431	81.47160	0.08147	84.305	14.24	0.00	0	0	1,000.00	
\$ / R On 28/09/2015 Any day expiry	13.27	Call	483.34470	0.48334	508.28710	0.50829	483.345	18.28	0.00	0	0	250.00	
\$ / R On 28/09/2015 Any day expiry	14.00	Call	329.27870	0.32928	347.44150	0.34744	329.279	20.22	0.00	0	0	1,000.00	
\$ / R On 28/09/2015 Any day expiry	16.80	Call	147.59500	0.14759	158.33890	0.15834	147.595	29.09	0.00	0	0	300.00	
\$ / R On 30/09/2015 Any day expiry			12.80220	12.80220	12.80530	12.80530		17.01	21,739,855.00	1,700	0.00		
\$ / R On 28/10/2015 Any day expiry			12.86310	12.86310	12.91870	12.91870		17.05	0.00	0	0	250.00	
\$ / R On 28/10/2015 Any day expiry	10.80	Put	38.93300	0.03893	37.50550	0.03751	38.933	14.74	0.00	0	0	300.00	

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\$ / R	On 28/10/2015	Any day expiry	11.15	Put	66.19770	0.06620	63.67200	0.06367	66.198	14.39	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	482.37400	0.48237	504.14420	0.50414	482.374	18.92	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	175.87320	0.17587	183.32610	0.18333	175.873	28.78	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.92390	12.92390	12.98020	12.98020		17.09	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	43.66320	0.04366	41.52030	0.04152	43.663	14.55	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	72.73240	0.07273	70.05280	0.07005	72.732	14.25	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	480.63470	0.48063	499.70840	0.49971	480.635	19.51	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	172.68910	0.17269	186.98240	0.18698	172.689	28.46	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.95220	12.95220	13.00870	13.00870		17.16	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.95870	12.95870	13.01530	13.01530		17.15	0.00	0	47,247.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	2,066.25890	2.06626	2,119.88310	2.11988	2,066.259	14.34	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	57.55890	0.05756	54.58310	0.05458	57.559	14.34	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	2,020.56170	2.02056	2,074.01250	2.07401	2,020.562	14.30	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,840.54840	1.84055	1,893.22230	1.89322	1,840.548	14.15	1,398,816.78	760	39,671.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,665.57890	1.66558	1,717.32740	1.71733	1,665.579	14.00	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	139.51080	0.13951	133.51250	0.13351	139.511	13.84	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	173.66940	0.17367	162.49580	0.16250	173.669	14.00	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	188.31920	0.18832	176.53260	0.17653	188.319	14.10	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	254.30850	0.25431	240.01420	0.24001	254.308	14.50	9,409,414.50	37,000	90,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	747.01480	0.74701	774.46540	0.77447	747.015	17.28	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	713.14720	0.71315	739.39340	0.73939	713.147	17.54	0.00	0	11,629.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	681.28870	0.68129	706.37120	0.70637	681.289	17.79	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	612.34010	0.61234	634.82540	0.63483	612.340	18.40	232,689.24	380	39,671.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	419.41240	0.41941	434.78940	0.43479	419.412	20.67	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	352.36650	0.35237	364.96350	0.36496	352.367	21.73	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	333.31840	0.33332	345.10760	0.34511	333.318	22.09	3,333,184.00	10,000	73,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	273.27930	0.27328	279.31530	0.27932	273.279	24.33	21,589,064.70	79,000	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.98040	12.98040	13.03750	13.03750		17.24	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	47.24380	0.04724	44.63160	0.04463	47.244	14.37	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	78.50880	0.07851	73.96520	0.07397	78.509	14.15	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	476.72370	0.47672	493.62510	0.49363	476.724	20.10	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	179.22520	0.17923	184.34270	0.18434	179.225	28.55	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			13.09790	13.09790	13.15720	13.15720		17.36	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	156.27610	0.15628	149.91410	0.14991	156.276	13.81	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	396.00440	0.39600	409.30690	0.40931	396.004	22.52	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			13.16000	13.16000	13.22040	13.22040		17.40	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.16670	13.16670	13.22720	13.22720		17.38	6,583,350.00	500	2,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	80.46870	0.08047	75.83440	0.07583	80.469	13.83	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	203.69040	0.20369	195.47520	0.19548	203.690	13.70	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	250.09260	0.25009	235.57740	0.23558	250.093	13.95	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	410.38850	0.41039	423.99870	0.42400	410.388	23.04	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	392.91970	0.39292	401.18500	0.40118	392.920	25.74	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	121.09150	0.12109	126.75290	0.12675	121.091	27.98	0.00	0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			13.34700	13.34700	13.40670	13.40670		17.81	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.35520	13.35520	13.41490	13.41490		17.80	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			13.54860	13.54860	13.60800	13.60800		18.09	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.55690	13.55690	13.61620	13.61620		18.09	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.73390	13.73390	13.79290	13.79290		18.30	0.00	0	251.00

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 19/12/2016	Foreign Exchange Future			13.74410		13.74410		13.80310	13.80310		18.30	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.56600		12.56600		12.61680	12.61680		16.52	917,318.00	73	833.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.76760		12.76760		12.82220	12.82220		16.91	0.00	0	108.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.95870		12.95870		13.01530	13.01530		17.15	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.16670		13.16670		13.22720	13.22720		17.38	0.00	0	0.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.53320		18.53320		18.63360	18.63360		15.34	12,213,378.80	659	27,457.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	60.42230		0.06042		55.20980	0.05521	60.422	14.05	362,533.80	6,000	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	179.06250		0.17906		212.08790	0.21209	179.063	17.95	1,074,375.00	6,000	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.82230		18.82230		18.92870	18.92870		15.62	0.00	0	1,552.00
£ / R	On 11/12/2015	Foreign Exchange Future			19.10320		19.10320		19.21310	19.21310		16.00	0.00	0	0.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.41490		19.41490		19.53150	19.53150		16.22	0.00	0	0.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10371		0.10371		0.10413	0.10413		17.12	0.00	0	14,018.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10555		0.10555		0.10599	0.10599		16.11	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10734		0.10734		0.10780	0.10780		16.07	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			13.33420		13.33420		13.32880	13.32880		15.07	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	115.66830		0.11567		121.53440	0.12153	115.668	18.64	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.35980		13.35980		13.35470	13.35470		15.07	17,153,983.20	1,284	154,882.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	38.68910		0.03869		44.09170	0.04409	38.689	13.65	386,891.00	10,000	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	100.34530		0.10035		110.44720	0.11045	100.345	13.63	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	417.22850		0.41723		432.38550	0.43239	417.228	15.23	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	255.81180		0.25581		264.98130	0.26498	255.812	16.42	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	169.95710		0.16996		177.33020	0.17733	169.957	17.78	1,699,571.00	10,000	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	64.58160		0.06458		68.11540	0.06812	64.582	21.46	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.59560		13.59560		13.59390	13.59390		15.41	0.00	0	25,005.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	235.41850		0.23542		245.39270	0.24539	235.418	13.70	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	274.88780		0.27489		281.90040	0.28190	274.888	18.87	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.82800		13.82800		13.82800	13.82800		15.87	0.00	0	10,050.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	319.25170		0.31925		321.45460	0.32145	319.252	13.78	0.00	0	6,291.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	795.59090		0.79559		800.02760	0.80003	795.591	16.00	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	278.06170		0.27806		279.68000	0.27968	278.062	22.31	0.00	0	6,291.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.09040		14.09040		14.09510	14.09510		16.01	0.00	0	0.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.62290		14.62290		14.62330	14.62330		16.93	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/05/2015	Index Future			553.03500		553.03500		551.55400	551.55400			0.00	0	0.00
AL37	On 07/05/2015	Index Future			455.60000		455.60000		455.41400	455.41400			0.00	0	122.00
AL37	On 06/08/2015	Index Future			462.89300		462.89300		462.71100	462.71100			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			540.88600		540.88600		540.10000	540.10000			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			549.54300		549.54300		548.75300	548.75300			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			495.05500		495.05500		494.30600	494.30600			0.00	0	577.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ALBI	On 06/08/2015	Index Future			502.97900		502.97900		502.22500	502.22500			0.00	0	10.00
ALBI	On 05/11/2015	Index Future			511.41800		511.41800		510.64700	510.64700			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.54530		9.54530		9.60240	9.60240		17.43	95,453.00	10	15,197.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	23.72270		0.02372		22.09910	0.02210	23.723	17.69	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	41.45040		0.04145		36.76090	0.03676	41.450	16.77	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	105.93180		0.10593		94.95220	0.09495	105.932	16.84	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	545.76260		0.54576		587.44790	0.58745	545.763	16.96	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	345.24550		0.34525		377.11190	0.37711	345.246	17.37	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	280.28310		0.28028		306.87680	0.30688	280.283	17.66	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.64980		9.64980		9.71000	9.71000		15.77	0.00	0	817.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.75400		9.75400		9.81680	9.81680		15.41	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.87390		9.87390		9.93870	9.93870		15.21	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.83710		9.83710		9.83170	9.83170		15.24	0.00	0	1,771.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.98550		9.98550		9.98280	9.98280		14.99	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.57530		12.57530		12.57050	12.57050		15.94	0.00	0	7,451.00
CHF / R	On 14/09/2015	Foreign Exchange Future			12.83080		12.83080		12.82930	12.82930		16.40	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.99050		1.99050		1.98850	1.98850		15.62	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			2.00300		2.00300		2.00060	2.00060		15.67	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.79700		1.79700		1.79450	1.79450		16.40	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.83230		1.83230		1.83050	1.83050		16.19	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 07/05/2015	Bond Future			122.45045		122.45045		122.19733	122.19733			0.00	0	0.00
EL28	On 06/08/2015	Bond Future			124.44287		124.44287		124.18749	124.18749			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/05/2015	Bond Future			9.38340		84.82536		9.40975	84.62573			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future			9.46242		86.19835		9.48942	85.99682			0.00	0	0.00
ES33	On 05/11/2015	Bond Future			9.53485		83.84263		9.56281	83.63678			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/05/2015	GOVI	491.14300		491.14300		490.43500	490.43500			0.00	0	464.00
GOVI	On 06/08/2015	GOVI	499.00400		499.00400		498.29200	498.29200			0.00	0	29.00
GOVI	On 05/11/2015	GOVI	507.37700		507.37700		506.64800	506.64800			0.00	0	0.00
I2025	On 07/05/2015	Bond Future	118.73839		118.73839		118.75965	118.75965			0.00	0	16.00
I2025	On 06/08/2015	Bond Future	119.50453		119.50453		119.52798	119.52798			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/05/2015	Bond Future	128.13329		128.13329		127.92484	127.92484			32,033,322.50	250	2,697.00
I2038	On 06/08/2015	Bond Future	128.90678		128.90678		128.69686	128.69686			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/05/2015	Bond Future	126.14115		126.14115		126.02272	126.02272			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future	128.19336		128.19336		128.07528	128.07528			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 07/05/2015	Bond Future	134.57670		134.57670		134.60030	134.60030			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future	135.30699		135.30699		135.33301	135.33301			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	225.50100		225.50100		225.43500	225.43500			0.00	0	1,086.00
IGOV	On 06/08/2015	Index Future	229.12900		229.12900		229.06500	229.06500			0.00	0	100.00
IGOV	On 05/11/2015	Index Future	232.99200		232.99200		232.92400	232.92400			0.00	0	0.00
ILBI	On 07/05/2015	Index Future	610.69200		610.69200		610.51200	610.51200			0.00	0	0.00
ILBI	On 06/08/2015	Index Future	620.64800		620.64800		620.46700	620.46700			0.00	0	159.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.11000		93.89000		6.11000	93.89000			0.00	0	2,850.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.18000		93.82000		6.21000	93.79000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future	6.22000		93.78000		6.24000	93.76000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.31000		93.69000		6.34000	93.66000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.35000		93.65000		6.38000	93.62000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.46000		93.54000		6.49000	93.51000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.50000		93.50000		6.53000	93.47000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future	6.77000		93.23000		6.80000	93.20000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future	6.94000		93.06000		6.96000	93.04000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future	7.14000		92.86000		7.16000	92.84000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future	7.29000		92.71000		7.32000	92.68000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future	7.43000		92.57000		7.45000	92.55000			0.00	0	0.00
KES / R	On 12/06/2015	Foreign Exchange Future	0.13430		0.13430		0.13430	0.13430			0.00	0	10.00
KES / R	On 14/09/2015	Foreign Exchange Future	0.13300		0.13300		0.13400	0.13400			0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future	0.13300		0.13300		0.13380	0.13380			0.00	0	1,870.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NGN / R	On 12/06/2015	Foreign Exchange Future			0.05610		0.05610		0.05630	0.05630			0.00	0	41,350.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.05250		0.05250		0.05310	0.05310			0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05090		0.05090		0.05150	0.05150			0.00	0	102,200.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.06320		1.06320		1.05850	1.05850			0.00	0	301.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.06490		1.06490		1.06020	1.06020			0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.06710		1.06710		1.06250	1.06250			0.00	0	0.00
R186	On 07/05/2015	Bond Future			7.94120		123.25398		7.96741	123.03269		8.11	216,927,004.80	1,760	37,293.00
R186	On 07/05/2015	Bond Future	7.40	Put	4,879.28000		4.87928	5,084.47000	5.08447	4,879.280	4,879.280	7.90	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.45	Put	4,485.88000		4.48588	4,687.01000	4.68701	4,485.880	4,485.880	7.92	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.50	Put	4,105.43000		4.10543	4,301.82000	4.30182	4,105.430	4,105.430	7.94	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.80	Put	2,162.27000		2.16227	2,315.63000	2.31563	2,162.270	2,162.270	8.04	0.00	0	300.00
R186	On 07/05/2015	Bond Future	8.00	Put	1,252.86000		1.25286	1,367.54000	1.36754	1,252.860	1,252.860	8.11	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	8.05	Put	1,077.88000		1.07788	1,182.64000	1.18264	1,077.880	1,077.880	8.14	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	8.10	Put	921.64000		0.92164	1,016.65000	1.01665	921.640	921.640	8.17	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future			7.99375		119.95163	8.02071	119.72862			8.24	0.00	0	640.00
R186	On 06/08/2015	Bond Future	7.75	Call	1,565.84000		1.56584	1,490.80000	1.49080	1,565.840	1,565.840	8.15	0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	8.90	Put	394.52000		0.39452	426.98000	0.42698	394.520	394.520	8.66	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			8.03555		121.94582	8.06365	121.71787			8.00	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	718.45000		0.71845	760.65000	0.76065	718.450	718.450	8.34	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			8.06511		118.81531	8.09380	118.58691			8.06	0.00	0	5,592.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R197	On 07/05/2015	Bond Future			287.98102		287.98102	288.03265	288.03265				0.00	0	1,044.00
R197	On 06/08/2015	Bond Future			286.61447		286.61447	286.67139	286.67139				0.00	0	0.00
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R202	On 07/05/2015	Bond Future			237.60831		237.60831	237.65088	237.65088				0.00	0	51,055.00
R202	On 06/08/2015	Bond Future			238.25977		238.25977	238.30663	238.30663				0.00	0	0.00
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2023	On 07/05/2015	Bond Future			7.75187		101.50896	7.76280	101.44586			6.40	80,192,078.40	790	15,224.00
R2023	On 06/08/2015	Bond Future			7.80616		103.15203	7.81730	103.08950			6.23	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	85.11000		0.08511	89.65000	0.08965	85.110	85.110	6.62	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R203	On 07/05/2015	Bond Future			6.99972		103.94358	7.00059	103.94169			2.07	0.00	0	7,710.00
R203	On 06/08/2015	Bond Future			7.06185		105.62603	7.06200	105.62574			1.93	0.00	0	0.00
R203	On 05/11/2015	Bond Future			7.09834		103.21429	7.09917	103.21286			1.78	0.00	0	0.00
R203	On 15/09/2017	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R2030	On 07/05/2015	Bond Future			8.30691		99.63219	8.33815	99.37478				0.00	0	5,805.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2030	On 06/08/2015	Bond Future		8.36368	97.23654		8.39574	96.97650			0.00	0	0.00
R2030	On 31/01/2030	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2032	On 07/05/2015	Bond Future		8.43550	99.27760		8.46671	99.00316			0.00	0	18.00
R2032	On 06/08/2015	Bond Future		8.49012	100.88473		8.52210	100.60740			0.00	0	0.00
R2032	On 05/11/2015	Bond Future		8.53656	98.40545		8.56962	98.12239			0.00	0	0.00
R2032	On 31/03/2032	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2037	On 07/05/2015	Bond Future		8.51999	102.15335		8.54097	101.94790			50,668,061.60	496	32,365.00
R2037	On 06/08/2015	Bond Future		8.57431	99.54803		8.59574	99.34082			0.00	0	1,954.00
R2037	On 05/11/2015	Bond Future		8.61690	101.20358		8.63903	100.99180			0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204	On 07/05/2015	Bond Future		7.25491	105.43820		7.25056	105.45200		3.11	0.00	0	14,509.00
R204	On 06/08/2015	Bond Future		7.32193	103.10874		7.31665	103.12441		3.12	0.00	0	100.00
R204	On 06/08/2015	Bond Future	8.41	Put	61.51000	0.06151	61.45000	0.06145	61.510	3.33	0.00	0	699.00
R204	On 05/11/2015	Bond Future		7.36721	104.82282		7.36187	104.83760		2.96	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 07/05/2015	Bond Future		8.55289	104.51534		8.57382	104.28915			0.00	0	9,494.00
R2044	On 06/08/2015	Bond Future		8.60395	101.82293		8.62532	101.59462			0.00	0	0.00
R2044	On 05/11/2015	Bond Future		8.64398	103.51634		8.66601	103.28310			0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2048	On 07/05/2015	Bond Future		8.52957	104.13131		8.55551	103.84149			0.00	0	37,576.00
R2048	On 06/08/2015	Bond Future		8.57555	105.81672		8.60203	105.52393			0.00	0	745.00
R2048	On 05/11/2015	Bond Future		8.61633	103.14388		8.64360	102.84510			0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/05/2015	Bond Future		7.41697	101.67830		7.42820	101.63476		4.11	0.00	0	34,649.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,408.06000	1.40806	1,379.01000	1.37901	1,408.060	4.18	0.00	0	66.00
R207	On 06/08/2015	Bond Future		7.48236	99.68146		7.49393	99.63879		4.12	0.00	0	100.00
R207	On 06/08/2015	Bond Future	7.46	Call	979.10000	0.97910	961.82000	0.96182	979.100	4.11	0.00	0	70.00
R207	On 05/11/2015	Bond Future		7.52496	101.33876		7.53763	101.29429		3.95	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,113.34000	1.11334	1,095.51000	1.09551	1,113.340	3.94	0.00	0	53.00
R207	On 04/02/2016	Bond Future		7.54604	99.49892		7.55875	99.45662		3.84	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	1,010.78000	1.01078	995.87000	0.99587	1,010.780	3.79	0.00	0	43.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R208	On 07/05/2015	Bond Future		7.52964	97.11128		7.55101	97.01344		5.20	0.00	0	60,821.00
R208	On 06/08/2015	Bond Future		7.58599	98.68332		7.60818	98.58544		5.05	0.00	0	100.00
R208	On 06/08/2015	Bond Future	8.85	Put	62.28000	0.06228	68.01000	0.06801	62.280	5.37	0.00	0	198.00
R208	On 05/11/2015	Bond Future		7.62840	96.92300		7.65208	96.82240		5.01	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	409.33000	0.40933	430.29000	0.43029	409.330	5.24	0.00	0	2,200.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.46623		79.16103		8.49223	78.95069		12.83	111,221,247.15	1,405	17,748.00
R209	On 07/05/2015	Bond Future	8.30	Put	2,294.49000		2.29449		2,443.06000	2.44306	2,294.490	12.73	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.51414		80.44253		8.54068	80.23006		12.59	0.00	0	100.00
R209	On 06/08/2015	Bond Future	9.90	Put	142.93000		0.14293		156.40000	0.15640	142.930	13.28	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.55472		78.63099		8.58206	78.41414		12.86	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/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/05/2015	Bond Future			175.00355		175.00355		174.64520	174.64520			0.00	0	829.00
R210	On 06/08/2015	Bond Future			177.85090		177.85090		177.48936	177.48936			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/05/2015	Bond Future			131.34813		131.34813		131.37248	131.37248			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			131.86703		131.86703		131.89380	131.89380			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/05/2015	Bond Future			137.66296		137.66296		137.68779	137.68779			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			138.12665		138.12665		138.15404	138.15404			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.34797		89.65874		8.38417	89.37123		10.98	0.00	0	16,829.00
R213	On 06/08/2015	Bond Future			8.39883		91.10999		8.43594	90.81916		10.75	0.00	0	0.00
R213	On 05/11/2015	Bond Future			8.44386		89.07894		8.48218	88.78232		10.94	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/05/2015	Bond Future			8.48407		80.62826		8.50998	80.40460		13.54	8,062,826.00	100	15,271.00
R214	On 06/08/2015	Bond Future			8.52909		81.93337		8.55554	81.70725		13.30	0.00	0	0.00
R214	On 05/11/2015	Bond Future			8.56895		80.00303		8.59617	79.77231		13.61	0.00	0	0.00
R214	On 04/02/2016	Bond Future			8.60230		81.42638		8.62994	81.19390		13.29	0.00	0	4,320.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future			21,684.80000		21,684.80000		21,709.26000	21,709.26000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRY / R	On 12/06/2015		Foreign Exchange Future	4.71200	4.71200		4.69130	4.69130		13.47	0.00	0	0.00
TRY / R	On 14/09/2015		Foreign Exchange Future	4.68430	4.68430		4.66310	4.66310		12.91	0.00	0	0.00
ZMW / R	On 12/06/2015		Foreign Exchange Future	1.61690	1.61690		1.63910	1.63910			0.00	0	16.00
ZMW / R	On 14/09/2015		Foreign Exchange Future	1.56480	1.56480		1.58520	1.58520			0.00	0	0.00
Total for Derivatives :											892,186,663.05	227,865	3881856.00

i-Bonds

AA02	On 28/03/2016		Spot Bond	0.00000	100.00000		0.00000	101.46262			0.00	0	0.00
AA03	On 11/05/2015		Spot Bond	6.69500	103.89405		6.69500	103.87517			0.00	0	0.00
AA04	On 22/03/2017		Spot Bond	0.00000	100.00000		0.00000	99.88700			0.00	0	0.00
AA05	On 22/03/2019		Spot Bond	8.39000	102.89197		8.39000	102.86861		8,390,000,000,000.00	1,000,000,000	500,000,000.00	
AA06	On 15/04/2021		Spot Bond	0.00000	100.00000		0.00000	101.32109			0.00	0	0.00
AA07	On 15/04/2021		Spot Bond	8.98000	106.40186		8.98000	106.37618			0.00	0	0.00
AB01/R186	On 24/11/2020		Spot Bond	10.00000	106.44200		10.00000	106.41400			0.00	0	0.00
AB010	On 21/11/2022		Spot Bond	0.00000	100.00000		0.00000	100.46552			0.00	0	0.00
AB011	On 21/11/2023		Spot Bond	0.00000	100.00000		0.00000	100.54305			0.00	0	0.00
AB013	On 21/11/2018		Spot Bond	9.25500	99.77409		9.25500	99.74915		5,861,498,766,000.00	633,333,200	316,666,600.00	
AB014U	On 19/11/2024		Spot Bond	100.00000	10.11652		100.00000	10.09118			0.00	0	0.00
AB015U	On 13/11/2024		Spot Bond	10.84000	103.56127		10.84000	103.53107			0.00	0	0.00
AB016U	On 05/02/2025		Spot Bond	100.00000	11.49892		100.00000	11.47539			0.00	0	0.00
AB06	On 27/03/2015		Spot Bond	6.74500	99.87081		6.74500	99.85239			0.00	0	0.00
AB08	On 03/05/2017		Spot Bond	0.00000	100.00000		0.00000	101.47875			0.00	0	0.00
AB09	On 03/05/2017		Spot Bond	8.55000	107.16352		8.55000	107.13875			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020		Spot Bond	10.00000	107.53600		10.00000	107.50800			0.00	0	0.00
ABCP13	On 07/12/2023		Spot Bond	2.38000	125.98307		2.38000	272.55968			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.46656				0.00	500,000,000	500,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.27552				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.03950				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.04047				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	99.38720				0.00	0	100,000,000.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	100.91032				0.00	0	1,500,000,000.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.85474				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.12000	173.48108	2.12000	173.48110				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.20063	2.76000	164.19781				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.94335	2.17000	174.94313				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	186.90420	1.82000	186.90576				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.94625	80.33898	7.94625	80.32215				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.94625	80.33898	7.94625	80.32215				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	98.12000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.91926				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	96.78000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	95.87000				0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	95.31000				0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	93.89000				0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000	0.00000	93.22000				0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.46031				0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.32474				0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000	0.00000	92.88000				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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	92.16000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	91.88000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	91.61000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.84007			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.98500		103.21437		6.98500	103.19528			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.35713			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	90.27000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	89.74000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.69500		94.27729		2.69500	108.17845			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.49000		102.43860		2.49000	161.48489			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.32000		118.05136		2.32000	216.26299			0.00	0	0.00
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	87.92000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.33500		91.65749		9.33500	91.63477			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	100.34000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	81.70000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.64012			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	95.93000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	104.68500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		108.58041		9.63000	108.55237			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.47000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.33500		110.74742		9.33500	110.71968			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.68500		94.23034		8.68500	94.20834			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	106.02000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	116.74000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.43000		110.04287		9.43000	110.01502			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	89.96000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.17622			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.98845			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.10000		104.72569		8.10000	104.70309			1,573,830,000,000.00	194,300,000	1,498,700,000.00
ABS11	On 09/04/2021	Spot Bond	8.69000		107.61483		8.69000	107.58968			8,690,000,000,000.00	1,000,000,000	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.85500		103.33490		6.85500	103.31565			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.77000		100.09419		8.77000	100.07058			106,490,602,000,000.00	12,142,600,000	3,681,800,000.00
ABS7	On 11/09/2026	Spot Bond	9.53000		95.18223		9.53000	95.15815			27,827,600,000,000.00	2,920,000,000	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.43000		101.89759		7.43000	101.87739			0.00	0	70,000,000.00
ABSI2	On 07/12/2023	Spot Bond	2.19000		218.03735		2.19000	276.25285			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	2.04000		126.10815		2.04000	128.92110			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.17500		129.65310		2.17500	132.25723			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00642		100.00000	0.00640			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		99.60647		100.00000	99.33871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL028	On 15/09/2015	Spot Bond		11.14500	101.21781		11.14500	101.18852			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.75188			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond		100.00000	8.58993		100.00000	6.85493			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.77007			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.02755			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond		100.00000	51.20000		100.00000	40.85857			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.73369			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond		11.00000	68.74004		11.00000	68.72039			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond		100.00000	32.76800		100.00000	40.85857			0.00	0	500,000,000.00
ACL071	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.97753			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.97518			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.97858			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.97787			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.97756			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.11215			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.11215			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.11833			0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.11833			0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.10598			0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	94.84995			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.53600	10.00000	107.50800				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.85592				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.97834				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	99.97740				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	99.97706				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	99.97764				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.97917				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.17000	103.16720	9.17000	103.14122				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.19423				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.82342				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	88.94746				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	190.52228				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	190.62390				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	99.97851				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.95307				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.37900				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.95339				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.10184				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.53438				0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.53600	10.00000	107.50800				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.21937				0.00	0	1,206,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.12076				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	99.97844				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.96954			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.98135			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.98181			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.98092			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.97915			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.98011			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.98127			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.98098			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.00000		10.23000	99.97244			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.98050			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.98114			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	120.88604			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.33000	104.01449		9.33000	103.98844			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97916			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.04618		1.75000	117.17882			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.98235			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.98077			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97793			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.97724			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.97861			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.13782			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.63510			0.00	0	3,000,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.47643			0.00	0	700,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.97886		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.92174		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.97738		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.97958		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.97823		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.97786		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.25403		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.45678		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.97785		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.97785		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.97505		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.97779		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.97665		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.71735		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.97505		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	96.94938		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	99.97738		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	99.97615		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	138.60715		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	139.59325		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.97916		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.97935		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.53300		0.00		0	0.00	
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.97883		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL213	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.98020			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	99.97793			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.97913			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.97916			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	99.97879			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.21283			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.03782			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.07352			0.00	0	1,000,000,000.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.48154			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	102.25013			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		22.60977	100.00000		22.55316			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		12.46653	100.00000		12.43566			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.48221			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.24095			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.36136			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.52179			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.19823			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.88500		101.41708		7.88500	101.39553			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.53426			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.78033			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.85000		99.22349		8.85000	99.20015			1,054,920,000,000.00	119,200,000	2,943,200,000.00
AIR02	On 30/04/2023	Spot Bond	9.43000		117.06233		9.43000	117.03270			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	7.12000		103.76614		7.12000	103.74640			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR04	On 29/05/2024	Spot Bond	9.07500	103.88753		9.07500	103.86207			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.01007		100.00000	15.97444			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.75000	104.99849		9.75000	104.97088			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74000	165.98552		2.74000	165.98274			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.28082			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.25407			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	82.57919		100.00000	82.39278			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.72230			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.85354			0.00	0	6,280,000,000.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.03251			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.47333			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.98053			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.98011			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97193			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.80011			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	114.31000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	92.68000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.54650			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	87.54383			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.57000	131.19836		2.57000	235.30637			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN023		On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	109.86748			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	115.74492			0.00	0	0.00
ASN028		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	98.52203			0.00	0	0.00
ASN031		On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	106.41931			0.00	0	0.00
ASN032		On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	89.00890			0.00	0	0.00
ASN034		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.97895			0.00	0	0.00
ASN036		On 10/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.81035			0.00	0	0.00
ASN037		On 07/12/2033	Spot Bond	2.58500	164.46354		2.58500	208.37269			0.00	0	0.00
ASN041		On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN046		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.17351			0.00	0	0.00
ASN048		On 12/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN051		On 19/03/2018	Spot Bond	100.00000	13.18332		100.00000	100.00000			0.00	0	0.00
ASN35U		On 20/12/2016	Spot Bond	100.00000	32.13081		100.00000	32.05931			0.00	0	0.00
ASN38U		On 20/12/2017	Spot Bond	100.00000	15.84972		100.00000	17.78251			0.00	0	0.00
ASN39U		On 20/12/2017	Spot Bond	100.00000	15.94113		100.00000	17.87155			0.00	0	0.00
ASN40U		On 20/12/2017	Spot Bond	100.00000	15.52979		100.00000	17.47086			0.00	0	0.00
ASN49U		On 19/09/2016	Spot Bond	100.00000	32.84757		100.00000	32.76800			0.00	0	0.00
ASN50U		On 16/03/2018	Spot Bond	100.00000	15.60366		100.00000	15.56586			0.00	0	0.00
BAR001		On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.14061			0.00	0	0.00
BAR003		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.98080			0.00	0	0.00
BAW10		On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.64496			0.00	0	0.00
BAW11		On 01/10/2018	Spot Bond	8.90000	107.24826		8.90000	107.22260			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.25285			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.90695			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.20937			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.39017			0.00	0	1,500,000,000.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.52616			0.00	0	100,000,000.00
BAW19	On 05/12/2020	Spot Bond	9.26000		104.03914		9.26000	104.01328			0.00	0	1,065,000,000.00
BAW2	On 02/10/2015	Spot Bond	7.22500		107.70665		7.22500	107.68565			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		60.00449		100.00000	59.85590			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	104.32996			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.70000		107.37613		8.70000	107.35100			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.91344		104.32445		10.91344	103.52818			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.92174		102.79908		10.92174	102.59227			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.95035		102.76265		10.95035	102.58054			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	102.33217			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.97932		102.68238		10.97932	102.56102			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.76103		102.62146		11.76103	102.55548			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.38545			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.38545			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	102.38552			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.16344		102.25866		11.16344	102.26529			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.09184		103.58457		11.09184	102.65445			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.92174		102.79908		10.92174	102.59227			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.02068		103.01580		11.02068	102.78399			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.21110		98.65620		10.21110	102.34212			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000	0.00000	102.26831				0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.25259				0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000	0.00000	102.25259				0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00401				0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.97036	105.13254	8.97036	103.96533				0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.47500	101.74078	11.47500	101.63448				0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.18892				0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.40000	75.24288	11.40000	99.65711				0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00402				0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000	0.00000	102.06609				0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	95.24924	9.28000	102.00758				0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	102.22076				0.00	0	3,300,000,000.00
BAYA32	On 31/03/2018	Spot Bond	11.20000	73.84905	11.20000	99.59109				0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.15708				0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.21014				0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	102.21014				0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.89389				0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	102.13160				0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	102.22540				0.00	0	3,300,000,000.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.00401				0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	102.22540				0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.13585				0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000	0.00000	102.15125				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000	0.00000	102.22550		0.00		0	0.00	
BAYA46	On 31/03/2015	Spot Bond	0.00000	100.00000	0.00000	101.62945		0.00		0	0.00	
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.74664		0.00		0	0.00	
BAYB02	On 31/03/2016	Spot Bond	13.91344	104.95156	13.91344	104.15932		0.00		0	0.00	
BAYB03	On 31/12/2016	Spot Bond	15.17532	103.61104	15.17532	103.55689		0.00		0	0.00	
BAYB04	On 31/03/2017	Spot Bond	14.06503	103.40313	14.06503	103.19388		0.00		0	0.00	
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	102.89922		0.00		0	0.00	
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000	0.00000	102.89922		0.00		0	0.00	
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000	0.00000	102.89922		0.00		0	0.00	
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000	0.00000	103.00510		0.00		0	0.00	
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000	0.00000	102.52836		0.00		0	0.00	
BAYC1U	On 31/12/2016	Spot Bond	100.00000	29.04654	100.00000	28.99143		0.00		0	0.00	
BAYD1U	On 30/06/2035	Spot Bond	100.00000	22.73394	100.00000	22.67765		0.00		0	0.00	
BAYD2U	On 30/06/2035	Spot Bond	100.00000	20.69045	100.00000	20.63920		0.00		0	0.00	
BAYD3U	On 30/06/2035	Spot Bond	100.00000	12.77188	100.00000	12.74026		0.00		0	0.00	
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.24002	100.00000	12.76797		0.00		0	0.00	
BAYD5U	On 30/06/2035	Spot Bond	100.00000	15.44181	100.00000	15.40357		0.00		0	0.00	
BAYD6U	On 30/06/2035	Spot Bond	100.00000	13.38006	100.00000	13.34693		0.00		0	0.00	
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.09847		0.00		0	0.00	
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.11962		0.00		0	0.00	
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.32117		0.00		0	0.00	
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.39866		0.00		0	0.00	
BCP3U	On 30/06/2019	Spot Bond	100.00000	9.64948	100.00000	9.62559		0.00		0	0.00	
BCP4U	On 30/06/2019	Spot Bond	100.00000	9.64948	100.00000	9.62559		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP91U	On 23/04/2015	Spot Bond	100.00000		91.47870	100.00000	91.25000				0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		85.48009	100.00000	85.28037				0.00	0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		82.57919	100.00000	82.39278				0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.09000		103.63834	2.09000	180.18286				0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.95000		101.22833	7.95000	161.63071				0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.95000		95.24568	7.95000	161.95021				0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.33500		101.70892	8.33500	101.68611				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	7.80000		98.05905	7.80000	98.03833				78,000,000,000.00	10,000,000	10,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.94338				0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.18945				0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.84599				0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.29022				0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.36770				0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.58416				0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		37.83581	100.00000	37.74212				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	101.00819				0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.02773				0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.03424				0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.11234				0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.21640				0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		23.68056	100.00000	23.62192				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32YU	On 30/10/2016	Spot Bond	100.00000		23.68056	100.00000	23.62192				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	100.01394				0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.01517				0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.45000		100.74510	8.45000	100.72245				0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.01885				0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.02527				0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		21.22740	100.00000	21.17597				0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		21.22740	100.00000	21.17597				0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000	0.00000	100.72644				0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.92000		103.08979	10.92000	103.26506				0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000	0.00000	101.09010				0.00	80,000,000	40,000,000.00
BGL04	On 05/02/2025	Spot Bond	10.81000		97.92407	10.81000	98.33805				0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.88027				0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		63.98352	100.00000	63.86212				0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.37296				0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000	0.00000	101.24885				0.00	0	20,000,000.00
BID06	On 30/06/2019	Spot Bond	8.51000		70.37459	8.51000	103.11615			37,444,000,000,000.00	4,400,000,000	2,200,000,000.00	
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	98.07890				0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond	0.00000		100.00000	0.00000	99.13022				0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.44564				0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000	0.00000	100.51364				0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.43216				0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.45335				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1D		On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.49183			0.00	0	0.00
BLG1E		On 21/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.65131			0.00	0	0.00
BLG1F		On 21/11/2032	Spot Bond	0.00000	100.00000	0.00000	100.92651			0.00	0	0.00
BNP01		On 11/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.14374			0.00	0	0.00
BSR11U		On 19/06/2015	Spot Bond	100.00000	81.50807	100.00000	81.32971			0.00	0	0.00
BSR12		On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.25386			0.00	0	0.00
BSR13		On 26/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.28923			0.00	0	0.00
BTC002		On 17/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BTC005		On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.89041			0.00	0	0.00
BTC010		On 24/11/2015	Spot Bond	0.00000	100.00000	0.00000	95.27984			0.00	0	0.00
BTC013		On 19/05/2015	Spot Bond	100.00000	85.88235	100.00000	85.68075			0.00	0	0.00
BTC017		On 19/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
BTC018		On 27/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.86031			0.00	0	0.00
BTC019		On 08/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.65131			0.00	0	0.00
BTC021		On 14/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.54720			0.00	200,000,000	200,000,000.00
BTC022		On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.51266			0.00	0	0.00
BTC023		On 16/07/2015	Spot Bond	0.00000	100.00000	0.00000	97.79540			0.00	500,000,000	500,000,000.00
BTC024		On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.44334			0.00	0	0.00
BTC025		On 22/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.40642			0.00	4,800,000,000	1,200,000,000.00
BTC026		On 24/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.37120			0.00	0	0.00
BTC027		On 06/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.16194			0.00	0	0.00
BTC028		On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	98.95272			0.00	0	0.00
BTC029		On 21/05/2015	Spot Bond	0.00000	100.00000	0.00000	98.90099			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC030	On 26/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.53275			0.00	0	0.00
BTC031	On 25/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.83301			0.00	0	0.00
BTC032	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.77888			0.00	14,800,000,000	3,700,000,000.00
BTC033	On 30/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.80877			0.00	0	0.00
BTC034	On 12/06/2015	Spot Bond	0.00000		100.00000		0.00000	98.51462			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		30.07518		100.00000	30.00071			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.04118			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.61315			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.40000		112.25423		9.40000	112.22575			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	106.20268			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.41000		105.03481		9.41000	105.00814			0.00	0	0.00
CBL12	On 06/09/2018	Spot Bond	12.40000		97.45183		12.40000	97.41998			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	98.26967			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.70000		98.03306		12.70000	97.99973			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.66022			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.85000		102.37486		9.85000	102.34766			0.00	0	400,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	97.29973			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.70000		95.31365		12.70000	95.28124			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.39919			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	91.92483			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.64773			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	11.96000		90.13529		11.96000	90.10637			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.80000		118.40883		9.80000	118.37771			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.08000		112.17641		10.08000	112.14611			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT03	On 15/03/2025	Spot Bond	8.96000		114.46981		8.96000	114.44254			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.31346			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.60000		100.16376		11.60000	100.13257			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.77930			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.86778			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.53650		10.00000	107.50840			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.99548			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.90189			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.40233			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.46691			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.41533			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.90637			0.00	400,000,000	200,000,000.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.98060			0.00	400,000,000	200,000,000.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	102.06590			0.00	400,000,000	200,000,000.00
CLA1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.00151			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.99138			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.04491			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.97861			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.60810			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	102.14787		10.11000	102.12004			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.53607			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	121.10868		2.76000	121.10655			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	107.20244			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	118.34130		3.14000	120.96276			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	100.44033		8.25000	100.41827			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.87500	127.96210		2.87500	122.15322			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	126.27710		2.40000	120.54624			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.96915			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.37000	103.81056		8.37000	103.78718			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.25585			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.27309			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.42000	103.90108		8.42000	103.87754			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.42000	103.90108		8.42000	103.87754			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.47000	102.71634		8.47000	102.69294			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.97804			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.97561			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.53600		10.00000	107.50800			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.53600		10.00000	107.50800			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.65408			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.51285			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	100.60767		9.35000	100.58228			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN243		On 24/02/2019	Spot Bond	9.35000	100.60767	9.35000	100.58228			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
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.87616			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.87975			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.87993			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.87616			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.87616			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.87428			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.69209			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.33889			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.78528			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.78528			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.78528			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.24503			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.13000	101.55999	9.13000	101.53495			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.75649			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.97489			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.30947			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.30979			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.34680			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.51026			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.55231			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.51067			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.73789		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.12914		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.02584		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.93038		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	99.97889		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.15841		0.00		0	0.00	
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.81577		0.00		0	0.00	
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.03865		0.00		0	0.00	
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.83623		0.00		0	0.00	
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.99046		0.00		0	0.00	
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.53600	10.00000	107.50800		0.00		0	0.00	
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.78545		0.00		0	0.00	
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.83811		0.00		0	0.00	
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.85080		0.00		0	0.00	
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.97644		0.00		0	0.00	
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.80949		0.00		0	0.00	
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.95171		0.00		0	0.00	
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.94857		0.00		0	0.00	
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	141.51438		0.00		0	0.00	
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.18520		0.00		0	0.00	
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	142.48643		0.00		0	0.00	
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	140.80785		0.00		0	0.00	
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	141.86924		0.00		0	0.00	
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	137.62439		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	138.14552			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.73783			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.61500	97.75679		10.61500	97.72886			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	11.13500	94.42906		11.13500	94.40080			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.86245			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	99.97472			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.72128			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.14400			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.08518			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	107.77850		8.80500	103.36396			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.97779			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.13027			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	134.38797			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.97637			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	99.97478			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.97755			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.96802			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	78.23714			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.97532			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.86245			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	121.88164			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	121.99514			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.12448			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN340	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.97075			0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.87321			0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.96823			0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	99.97396			0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.98058			0.00	0	0.00
CLN345	On 20/12/2023	Spot Bond		0.00000	100.00000		0.00000	99.97554			0.00	0	0.00
CLN346	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.11372			0.00	0	0.00
CLN347	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.80883			0.00	0	0.00
CLN349	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.81938			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.06335			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.36897			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	104.56491			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	103.10248			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	103.18143			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	99.97976			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond		9.79500	102.70169		9.79500	104.42079			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	99.97924			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	103.47664			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond		11.93500	103.54098		11.93500	105.63742			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.11856			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond		11.96500	105.37130		11.96500	105.33748			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond		10.02000	107.07112		10.02000	107.04221			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.11856			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.20586			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	102.27157			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	99.97957			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	99.97909			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.97923			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.94211			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.31000		102.57590		9.31000	102.55012			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	105.08629			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.97546			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000		99.88566		10.57000	99.85725			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000		100.00000		11.00000	99.97042			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.15849			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	99.97505			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.17632			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.72500		101.74825		11.72500	101.71623			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	99.97264			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000		100.00000		0.00000	99.97898			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	101.30283			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.97762			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	101.60894			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.98100			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.97889			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	91.27430			0.00	3,000,000,000	1,500,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN394	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	99.97765			0.00	0	0.00
CLN395	On 02/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.27052			0.00	0	0.00
CLN396	On 20/03/2020	Spot Bond		100.00000	1.37797		100.00000	100.00000			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	40.60892		7.01000	41.21590			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	170.34121			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond		8.33500	101.70892		8.33500	146.35104			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		7.95000	36.69068		7.95000	161.63071			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		7.95000	37.13124		7.95000	161.95021			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.88369			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.84849			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.53487			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.53487			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.97773			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.97934			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.97908			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.52570			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.97738			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.14400			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.97941			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.97978			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.97992			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	99.97973			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.51404			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.51496			0.00	0	1,700,000,000.00
COJ02	On 15/09/2016	Spot Bond	8.55000		104.74320		8.55000	103.18170			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.60000		103.67506		8.60000	103.65107			14,276,000,000,000.00	1,660,000,000	5,410,633,400.00
COJ05	On 05/06/2023	Spot Bond	9.95000		115.93773		9.95000	115.90680			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.43500		105.31218		7.43500	105.29106			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.52000		105.57880		9.52000	105.55167			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.57500		106.44689		9.57500	106.41954			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.94500		99.64869		9.94500	99.62212			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.68000		101.36128		10.68000	101.33231			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.68000		94.16493		10.68000	94.13802			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.43514			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.11741			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		9.29052		100.00000	9.26801			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.45846			0.00	60,000,000	30,000,000.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.92179			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000		0.00000	102.78360			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.41697			0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.49326			0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.54466			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.34076		100.00000	9.31814			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		11.29285		100.00000	11.26549			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.28500		100.36453		11.28500	100.79221			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		13.30572		100.00000	13.27349			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN39U	On 10/06/2018	Spot Bond	100.00000	5.63253	100.00000	5.61889	100.00000	5.61889	0.00		0	0.00	
DEN40U	On 10/06/2018	Spot Bond	100.00000	13.99122	100.00000	13.95733	100.00000	13.95733	0.00		0	0.00	
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	100.99633	0.00000	100.99633	0.00		0	0.00	
DENG44	On 29/09/2017	Spot Bond	7.97500	97.32783	7.97500	97.30680	7.97500	97.30680	0.00		0	0.00	
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.51032	0.00000	100.51032	0.00		0	0.00	
DENG56	On 25/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.42874	0.00000	100.42874	0.00		0	0.00	
DENG57	On 03/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.31039	0.00000	100.31039	0.00		0	0.00	
DLT02U	On 06/11/2015	Spot Bond	100.00000	60.91142	100.00000	60.75890	100.00000	60.75890	0.00		0	0.00	
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.21114	0.00000	100.21114	0.00		0	0.00	
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.56081	0.00000	101.56081	0.00		0	0.00	
DLTC09	On 05/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.85022	0.00000	100.85022	0.00		0	0.00	
DLTC10	On 03/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.89266	0.00000	100.89266	0.00		0	0.00	
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.97080	0.00000	99.97080	0.00		0	0.00	
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000	0.00000	101.91488	0.00000	101.91488	0.00		0	0.00	
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.97464	0.00000	99.97464	0.00		0	0.00	
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	102.23494	0.00000	102.23494	0.00		0	0.00	
DV2021	On 18/06/2021	Spot Bond	8.51000	104.73878	8.51000	104.71481	8.51000	104.71481	0.00		0	0.00	
DV21	On 15/06/2016	Spot Bond	7.22000	112.94707	7.22000	112.92506	7.22000	112.92506	0.00		0	0.00	
DV22	On 07/02/2020	Spot Bond	8.36000	105.35384	8.36000	105.33000	8.36000	105.33000	4,085,532,000,000.00		488,700,000	1,581,700,000.00	
DV23	On 27/02/2023	Spot Bond	9.14500	105.32234	9.14500	105.29634	9.14500	105.29634	37,373,948,781,000.00		4,086,817,800	3,087,527,500.00	
DV24	On 18/02/2024	Spot Bond	9.20500	103.69535	9.20500	103.66958	9.20500	103.66958	0.00		0	0.00	
DV29	On 18/02/2029	Spot Bond	9.30000	106.99576	9.30000	106.96890	9.30000	106.96890	5,580,000,000,000.00		600,000,000	300,000,000.00	
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.92654	0.00000	99.92654	0.00		0	0.00	
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.81103	0.00000	99.81103	0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.05545			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.50815			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.12762			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.12949			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.64723			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.83253			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.17228			0.00	77,200,000,000	44,700,000,000.00
E170	On 01/08/2020	Spot Bond	7.87000		126.00393		7.87000	125.97706			31,480,000,000,000.00	4,000,000,000	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	95.40303			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
EL037	On 31/01/2037	Spot Bond	2.23000		100.71195		2.23000	100.71164			37,018,000,000,000.00	16,600,000,000	50,600,000,000.00
EL15	On 29/06/2015	Spot Bond	1.20000		101.16408		1.20000	134.81815			32,880,000,000,000.00	27,400,000,000	76,800,000,000.00
EL28	On 02/05/2028	Spot Bond	2.17000		122.84480		2.19000	122.57323			0.00	0	8,200,000,000.00
EL29	On 19/11/2029	Spot Bond	2.17000		110.31276		2.17000	110.31260			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.15000		110.43891		2.15000	110.43880			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.15000		103.41404		2.15000	103.41398			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.21000		101.03336		2.21000	101.03310			40,885,000,000,000.00	18,500,000,000	51,500,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.41000		106.21822		9.41000	106.19124			106,521,200,000,000.00	11,320,000,000	2,280,000,000.00
EMM02	On 11/03/2021	Spot Bond	9.26000		106.84361		9.26000	106.81733			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.73000		105.65995		9.73000	105.63222			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.93500		97.45307		9.93500	99.64925			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM05	On 17/04/2029	Spot Bond	10.07500	108.92249		10.07500	107.14476			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.61373			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	96.69195			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.14375			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.87918			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.84578			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.80147			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.34082			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.43068			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.46994			0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.48551			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	83.31994		100.00000	83.13437			0.00	0	170,000,000.00
EQS02	On 01/07/2015	Spot Bond	11.00500	103.25345		11.00500	103.22326			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.70034			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.17053			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.38885			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.78000	100.93144		9.78000	100.90496			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.63695			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	97.37521			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	100.66033			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	100.70081			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.53600		10.00000	107.50800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.59152			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.61559			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.58671			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.60677			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.60373			0.00	100,000,000	50,000,000.00
ERSA19	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.59562			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond		6.90000	100.76991		6.90000	100.75142		368,460,000,000,000.00	53,400,000,000	87,000,000,000.00	
ES18	On 20/04/2018	Spot Bond		7.77000	107.81652		7.77000	107.79395		297,342,785,796,000.00	38,268,054,800	16,521,403,100.00	
ES23	On 25/01/2023	Spot Bond		8.43000	110.35460		8.43000	110.32943		188,675,581,350,000.00	22,381,445,000	51,008,425,700.00	
ES26	On 02/04/2026	Spot Bond		8.70500	97.65254		8.70500	97.62968		548,454,482,398,000.00	63,004,535,600	65,445,646,400.00	
ES33	On 15/09/2033	Spot Bond		9.33500	84.08179		9.36000	83.86986		1,543,170,662,857,000.00	65,310,194,200	59,233,235,500.00	
ES42	On 25/04/2042	Spot Bond		9.36000	94.97610		9.36000	94.95223		426,816,000,000,000.00	45,600,000,000	15,700,000,000.00	
EXX01	On 19/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.60571			0.00	0	5,900,000,000.00
EXX02	On 19/05/2019	Spot Bond		0.00000	100.00000		0.00000	100.62453			0.00	0	1,800,000,000.00
FIFB01	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.49444			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.24065			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.86165			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.52035			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	103.13881			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.47337			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.33356			0.00	0	0.00
FIFC16	On 12/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.16193			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond		100.00000	11.53883		100.00000	11.50994			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR003U	On 02/08/2023	Spot Bond	100.00000		11.23040	100.00000	11.20228				0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.01220				0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	98.76942				0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.01949				0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000		100.00000	0.00000	100.02434				0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.30000		99.56630	9.30000	99.54145				0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.17064				0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.17057				0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000		100.00000	0.00000	101.16197				0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000		100.00000	0.00000	103.15213				0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000		100.00000	0.00000	100.39153				0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000		100.00000	0.00000	100.39792				0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	10.01000		102.87107	10.01000	102.86453				0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000		100.00000	0.00000	100.34118				0.00	0	100,000,000.00
FRBC21	On 21/12/2018	Spot Bond	10.08000		108.77908	10.08000	108.74970				0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000		100.00000	0.00000	99.90640				0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.17500		131.37611	2.17500	132.25723				0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.22000		127.41820	2.22000	275.66573				0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.41000		104.36585	2.41000	110.93920				0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000		102.66182	2.47000	161.83686				0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.21000		119.89728	2.21000	219.64528				0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.25500		103.08240	7.25500	103.06262				0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.69400		65.54695	7.69400	64.95387				0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.69400		41.10685	9.69400	41.18823				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ03	On 10/12/2024	Spot Bond		9.67000	40.74783		9.67000	39.84924			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	106.43380		100.00000	106.14846			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.44200			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.97503			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.97866			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.97637			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.00000		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.00000		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.97505			0.00	0	0.00
FRC119	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.97623			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.97300			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	99.97546			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.00000		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	99.97390			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	99.96779			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.96875			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	20.82732		100.09221	18.32993			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.97774			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	110.88914			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.97176			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	103.85605			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.97683			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	99.97658			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.97881			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.97670			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.96943			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	99.97711			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	61.52085		13.22500	61.49910			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.97842			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.97839			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.96990			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.97741			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.64000		96.23753		3.64000	99.56166			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.97642			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.97642			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.54212			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.86245			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.06931			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.97779			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.97831			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.06382			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	99.97459			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.78260			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.05286			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	101.29110			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.97080			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.97691			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.97202			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.97856			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.97670			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.97670			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00949			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.59901			0.00	0	3,500,000,000.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.68624			0.00	0	8,800,000,000.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.68427			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.53600		10.00000	107.50800			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.41159			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	99.97538			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.39705			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.66614			0.00	0	500,000,000.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.33332			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.33692			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.32095			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.20050			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.32095			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.19568			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.94021			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.02641		8.75000	101.00185			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.97713			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.17742		100.00000	9.08598			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.39040		100.00000	8.30031			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	96.96293			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	1.44115		100.00000	1.79698			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	97.75880			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	23.03519		100.00000	22.97815			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.84681			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC213	On 04/06/2021	Spot Bond	100.00000		8.94507	100.00000	8.92341				0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		17.24963	100.00000	17.20643				0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.84677				0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		17.21924	100.00000	17.17612				0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.84472				0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.80249				0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.96247				0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.90408				0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.98500		125.77302	2.98500	125.77004				0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.76472				0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.75470				0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.75470				0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000	0.00000	100.60596				0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.01847				0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.18281				0.00	0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.05947				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.97670				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	99.97688				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.21026				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.14494				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.51500		115.06263	3.51500	121.72157				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	99.97642				0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000	0.00000	99.97617				0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.56500		106.24391	3.56500	121.34737				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC71	On 31/01/2022	Spot Bond	3.54500		104.02047		3.54500	121.49689			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.36000		100.34644		3.36000	125.87919			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.43000		101.49308		3.43000	135.00219			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.28330			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.97971			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.97663			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.97244			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.97352			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.97607			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.97609			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	102.28292			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00743			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		11.05911		100.00000	11.03172			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		34.31342		100.00000	34.23029			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		96.89211		100.00000	96.55332			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		24.17767		100.00000	24.11780			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		8.58993		100.00000	6.85493			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		12.61327		100.00000	12.58203			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.49480			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.04087			0.00	45,000,000	15,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.22778			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.49310			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.05798			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	98.23711			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	98.43704			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.70562			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.07800		84.03756		2.07800	103.91396			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.33000		104.97574		2.33000	137.29955			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.14737			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.60685		10.38000	101.57793			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.60685		10.38000	101.57793			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	101.19882			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.47000		101.96097		2.47000	110.69615			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.52000		208.59656		2.52000	210.27495			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.44000		111.28398		2.44000	111.28298			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.27817			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.55000		207.71797		2.55000	209.39436			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.28722			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.49500		110.10881		2.49500	110.10764			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.53000		109.53484		2.53000	109.53359			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.44944			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	50.85000			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.75637			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.63500		107.53572		2.63500	107.53418			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.67000		114.08659		2.67000	205.91691			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.72000		112.43196		2.72000	204.48893			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS122	On 31/01/2025	Spot Bond		2.42500	96.99649		2.42500	96.99566			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond		2.75000	160.72727		2.75000	203.63800			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond		2.91000	89.62541		2.91000	102.50244			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.66822			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond		2.34000	126.34002		2.34000	273.33222			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond		2.23000	127.32793		2.23000	275.47036			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.95000	121.02612		2.95000	261.83146			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.64500	101.01831		2.64500	128.44793			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.09819			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.17500	132.25745		2.17500	128.21324			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.33405			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.55359			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	100.93903			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.31000	111.03918		2.31000	111.03858			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	21.64038		104.97509	21.58562			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	25.31821		101.07593	25.25628			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	18.72487		100.44759	18.67933			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	23.88020		100.76967	23.82195			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		2.04000	119.61818		2.04000	119.61844			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		2.35500	97.15458		2.35500	111.48102			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.76123			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS87	On 31/01/2025	Spot Bond		2.38500	96.89678		2.38500	111.18512			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.48099			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.43000	125.53858		2.43000	344.11426			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.81050			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.43849			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRX16	On 15/09/2016	Spot Bond		7.57000	100.70070		7.57000	100.68037			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		8.08000	101.04252		8.08000	101.02077			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		8.27000	110.45293		8.27000	110.42834		82,700,000,000,000.00	10,000,000,000	12,211,000,000.00	
FRX19	On 15/11/2019	Spot Bond		8.76000	103.98860		8.76000	103.96397		1,980,636,000,000.00	226,100,000	856,900,000.00	
FRX20	On 01/10/2020	Spot Bond		9.03000	102.88191		9.03000	102.85695			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.75500	89.50188		9.75500	89.47871			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond		9.81000	108.72809		9.81000	108.69948		33,354,000,000,000.00	3,400,000,000	1,700,000,000.00	
FRX26	On 01/10/2026	Spot Bond		10.13000	97.11583		10.13000	100.17285			0.00	0	5,500,000,000.00
FRX30	On 31/01/2030	Spot Bond		10.45000	95.12430		10.45000	96.01640			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.59000	92.39025		10.59000	92.36391			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond		9.93000	85.05745		9.93000	85.03481			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	99.98214			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	99.98186			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	99.98113			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	99.98000			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	99.97916			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	99.97549			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.50967			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.53149			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.37866			0.00	0	2,500,000,000.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.55119			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.57307			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.59129			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.67138			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond		100.00000	54.92354		100.00000	54.78600			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond		100.00000	9.21464		100.00000	9.19157			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond		100.00000	1.54596		100.00000	1.54209			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond		100.00000	0.25937		100.00000	0.25872			0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.53131			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.48110			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.20000	104.68189		9.20000	104.65603			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.74564			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond		100.00000	9.12742		100.00000	9.10531			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond		100.00000	15.83880		100.00000	15.80043			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond		100.00000	11.24044		100.00000	11.21321			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.03784			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.07849			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.12891			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.19887			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	101.25066			0.00	30,000,000	30,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.31777			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.85499			0.00	300,000,000	300,000,000.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.16872			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	100.53318			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.90353			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00001		100.00000	0.00001			0.00	0	268,000,000.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.86864			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.32537			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.17731			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	9.53925		100.00000	9.51537			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.36075			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.12486			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.93962			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.95059			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.97547			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.74564			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.26502			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.30333		101.56685		7.30333	100.41450			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	101.32121			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.30381		101.56966		8.30381	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	101.39343			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.75420		101.64349		8.75420	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	101.48165			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	101.29204			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.48082			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.53214			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.84823			0.00	0	100,000,000.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.53600		10.00000	107.50800			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	9.08000		102.22600		9.08000	102.20093			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.66411			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF07	On 20/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.62412			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.09000	108.38739		8.09000	108.36365			14,000,554,000,000.00	1,730,600,000	1,582,500,000.00
HWAY23	On 07/12/2023	Spot Bond	2.09000	128.59874		2.09000	278.22077			0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.09000	131.39950		2.09000	284.28016			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.36000	100.23062		9.36000	100.20530			28,442,232,000,000.00	3,038,700,000	25,335,200,000.00
HWAY35	On 31/07/2035	Spot Bond	9.31000	100.66261		9.31000	100.63732			1,396,500,000,000,000.00	50,000,000,000	50,000,000,000.00
HWF01U	On 26/03/2015	Spot Bond	100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	25.57244		100.00000	25.50911			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	64.38210		100.00000	64.22266			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	30.76709		100.00000	30.69089			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	22.49668		100.00000	22.44035			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	107.53600		10.00000	107.50800			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.74500	117.69192		1.74500	117.69311			74,798,152,546,000.00	42,864,270,800	97,710,372,000.00
I2038	On 31/01/2038	Spot Bond	1.70000	127.00407		1.71000	126.77613			21,910,720,980,000.00	12,888,659,400	08,880,778,700.00
I2046	On 31/03/2046	Spot Bond	1.84000	126.23848		1.84000	126.23946			35,700,587,856,000.00	19,402,493,400	98,617,126,400.00
I2050	On 31/12/2050	Spot Bond	1.89000	133.39076		1.89000	133.39157			17,481,987,621,000.00	9,249,728,900	62,269,789,771.00
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.05945			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.97000	101.56039		7.97000	101.53883			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.95000	105.46299		7.95000	105.44065			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.79000	101.30693		7.79000	101.28554			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.91300			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	2.20000	99.63610		2.20000	128.54738			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.24500	103.56050		2.24500	131.68183			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.54641			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.96311			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	8.07000		105.90242		8.07000	105.87940			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.12840			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.88050			0.00	1,000,000,000	1,000,000,000.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.71015			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.53600		10.00000	107.50800			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.63000		99.95011		8.63000	99.92692			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	9.03000		94.42585		9.03000	94.40282			501,165,000,000.00	55,500,000	2,344,500,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.85502			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.47000		100.41727		8.47000	100.39438			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond	9.08000		101.22085		9.08000	101.19603			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.78196			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.90352			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000		100.12056		7.90000	100.09914			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.41000		100.19498		8.41000	100.17218			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.99505			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.66096			0.00	0	1,500,000,000.00
IBL58	On 13/02/2017	Spot Bond	7.72000		102.20252		7.72000	102.18113			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.37000		103.53070		8.37000	103.50725			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.42500		105.79309		9.42500	105.76618			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	101.55471			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.01386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.96912			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.98918			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	101.00909			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.14478			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond	2.75000	127.19327		2.75000	127.18789			0.00	0	25,000,000,000.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00798		100.00000	0.00797			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.15994			0.00	0	400,000,000.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.13072			0.00	0	1,400,000,000.00
IDCG03	On 22/10/2020	Spot Bond	8.66000	102.00592		8.66000	101.98216			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.46946			0.00	200,000,000	100,000,000.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.48488			0.00	0	2,930,000,000.00
IDCG06	On 24/11/2024	Spot Bond	9.68000	102.22910		9.68000	102.20240			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	102.08049		5.00000	102.06656			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	102.08049		5.00000	102.06656			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.65698		5.00000	100.64325			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	102.08365		5.00000	102.06980			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.06459		4.00000	100.05382			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	101.68972		4.00000	101.67866			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	47.75374		100.00000	47.63549			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	47.56565		100.00000	47.44787			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	47.56565		100.00000	47.44787			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	109.03871		9.20000	109.01178			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.71333			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.40027		100.00000	7.38234			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IM1004	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.15784				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.77643				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	14.54300	100.00000	14.50658				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	96.89211	100.00000	96.55332				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	15.34461	100.00000	15.30661				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	16.56334	100.00000	16.52186				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.34315	100.00000	1.34058				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	10.13313	100.00000	10.10803				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	9.17641	100.00000	9.15343				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	11.14490	100.00000	11.11731				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000	32.68698	100.00000	32.60604				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000	76.68067	100.00000	76.51992				0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000	71.42857	100.00000	71.28906				0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000	70.59961	100.00000	70.46332				0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000	85.88235	100.00000	85.68075				0.00	0	0.00
INA513	On 24/03/2015	Spot Bond	6.30000	99.93101	6.30000	99.86211				0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.30000	99.69028	6.30000	99.62171				0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.40000	99.56356	6.40000	99.49408				0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.40000	99.44203	6.40000	99.37273				0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.40000	99.19988	6.40000	99.13091				0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.50000	99.06499	6.50000	98.99513				0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.50000	98.82092	6.50000	98.75140				0.00	0	0.00
INA523	On 03/06/2015	Spot Bond	6.50000	98.68199	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
INA524	On 09/06/2015	Spot Bond	6.50000	98.57805		6.50000	98.50887			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.01285			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.91344	103.75736		10.91344	103.17553			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.91344	102.49911		10.91344	102.39488			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.91032			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.91254			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.99629		6.50000	102.97819			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.97574			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	93.37972			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.06022			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.27878			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.53600		10.00000	107.50800			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.90684			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	102.12293			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.20993			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.79529			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.15625			0.00	0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.79958			0.00	0	0.00
ING298	On 17/09/2015	Spot Bond	100.00000	66.84982		100.00000	100.00000			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	106.08425			0.00	148,000,000	148,000,000.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.99684			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000	93.58974		100.00000	93.35038			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.37866			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.53600	10.00000	107.50800				0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.37788				0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000	0.00000	101.39559				0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.48000		104.40424	8.48000	104.38042				0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.57786				0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000	0.00000	101.61528				0.00	800,000,000	2,800,000,000.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000	0.00000	101.64025				0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.30041				0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	101.36573				0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.12278				0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.41000		102.89794	9.41000	102.87181			34,817,000,000,000.00	3,700,000,000	1,850,000,000.00	
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.22247				0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.64000		102.32343	8.64000	102.29953			1,725,408,000,000.00	199,700,000	1,438,500,000.00	
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.53728				0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000	0.00000	101.43573				0.00	380,000,000	190,000,000.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000	0.00000	99.82717				0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.90914				0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.32500		103.06286	8.32500	103.03986				0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000	0.00000	101.42928				0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.31923				0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.52500		95.67170	3.52500	125.84482				0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.65000		142.52357	3.65000	148.12888				0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000	0.00000	101.80630				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV023	On 11/07/2022	Spot Bond			0.00000	100.00000		0.00000	101.56985			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond			0.00000	100.00000		0.00000	101.44669			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond			0.00000	100.00000		0.00000	100.16620			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond			0.00000	100.00000		0.00000	99.82332			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond			3.74500	97.80323		3.74500	106.21001			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond			3.74500	97.72170		3.74500	105.20283			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond			0.00000	100.00000		0.00000	100.19975			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond			0.00000	100.00000		0.00000	100.77580			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond			10.17000	114.59561		10.17000	114.56422			0.00	0	600,000,000.00
IV09	On 30/04/2018	Spot Bond			0.00000	100.00000		0.00000	101.37892			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond			3.75000	141.01458		3.75000	141.00837			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond			100.00000	88.37772		100.00000	88.16425			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond			100.00000	86.90476		100.00000	86.69834			0.00	0	0.00
IVA512	On 19/03/2015	Spot Bond			6.30000	99.98274		6.30000	99.94825			0.00	0	0.00
IVA513	On 26/03/2015	Spot Bond			6.30000	99.89655		6.30000	99.82769			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond			6.30000	99.65598		6.30000	99.58746			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond			6.40000	99.52881		6.40000	99.45938			3,840,000,000,000.00	600,000,000	300,000,000.00
IVA517	On 23/04/2015	Spot Bond			6.40000	99.40737		6.40000	99.33811			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond			6.40000	99.16538		6.40000	99.09646			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond			6.50000	98.90795		6.50000	98.83831			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond			6.50000	98.78615		6.50000	98.71668			0.00	0	0.00
IVA523	On 04/06/2015	Spot Bond			6.50000	0.00000		6.50000	98.59535			2,600,000,000,000.00	400,000,000	200,000,000.00
IVA524	On 11/06/2015	Spot Bond			6.50000	98.54345		6.50000	98.47432			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond			0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC005	On 27/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.38163			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.53600		10.00000	107.50800			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.25151			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.46759			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.52940			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.53938			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.35574			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.39889			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.40788			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.42587			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.34492			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.25699			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.03578			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.99981			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.63699			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.40648			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.40251			0.00	0	1,000,000,000.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.58923			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.30308			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.06337			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.92929			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.99987			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.68186			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.72503			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.72502			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.97000	102.72050		8.97000	102.69561			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	13.41534		100.00000	13.38532			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	11.51726		100.00000	11.48873			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.16043			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.08000	102.68000		9.08000	102.65483			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.05557			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.63745			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00819			0.00	100,000,000	100,000,000.00
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	103.18126			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.02087			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.13717			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.12500	103.15470		7.12500	103.13486			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.91806			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.53332			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.35113			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.97479			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.75872			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.80660			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.32764			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000	100.00000		0.00000	101.23577			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.05135			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.14779			0.00	0	0.00

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		54.78600	100.00000	54.64882				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.76519				0.00	0	0.00
JDG12U	On 18/03/2015	Spot Bond	100.00000		99.45504	100.00000	99.72678				0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.12892				0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.13358				0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.28717				0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		57.81388	100.00000	57.67071				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000	0.00000	100.39270				0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.16531				0.00	0	3,060,000,000.00
KW01	On 31/10/2027	Spot Bond	8.33000		145.09058	8.33000	145.05787				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000	0.00000	99.87786				0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.72018				0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000	0.00000	99.96293				0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.41015				0.00	0	1,500,000,000.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000	0.00000	99.89796				0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000	0.00000	101.73847				0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	10.03000		101.44377	10.03000	101.41635				0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		100.60424	9.71000	100.57790				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.95603				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.73000		98.47474	8.73000	98.45150			4,451,427,000,000.00		509,900,000	3,512,100,000.00
LGL03	On 03/04/2018	Spot Bond	8.80000		76.97656	8.80000	100.46160				0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.70000		98.63403	9.70000	98.60823			1,494,770,000,000.00		154,100,000	651,100,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000	0.00000	100.16602				0.00	0	0.00

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	100.18066		0.00		0	0.00	
LHL02	On 13/12/2015	Spot Bond	9.64500	103.55026	9.64500	103.52347		0.00		0	1,040,000,000.00	
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.19649		0.00		0	0.00	
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.65662		0.00		0	0.00	
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.58033		0.00		0	0.00	
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.60043		0.00		0	0.00	
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.64356		0.00		0	0.00	
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.22422		0.00		0	0.00	
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.64399		0.00		0	0.00	
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.05664		0.00		0	0.00	
MAQ066	On 24/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.37305		0.00		0	0.00	
MAQ067	On 11/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.07889		0.00		0	0.00	
MAQ068	On 09/06/2015	Spot Bond	0.00000	100.00000	0.00000	98.57240		0.00		0	0.00	
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.27120		0.00		0	0.00	
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.27340		0.00		0	0.00	
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.66877		0.00		0	0.00	
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.26028		0.00		0	0.00	
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.66104		0.00		0	500,000,000.00	
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	102.36909		0.00		0	0.00	
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.87850		0.00		0	0.00	
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.37216		0.00		0	0.00	
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.69088		0.00		0	0.00	
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.15468		0.00		0	300,000,000.00	
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.24802		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.76695			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.73755			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.75409			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.18907			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	40.75739		100.00000	40.65646			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond	100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	23.24111		100.00000	23.18356			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	17.36182		100.00000	17.31884			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	17.45612		100.00000	17.41289			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	16.75337		100.00000	16.71142			0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000	22.66653		100.00000	22.60977			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.63000	105.20194		8.63000	105.17752			471,198,000,000.00	54,600,000	556,800,000.00
MBSA02	On 15/04/2019	Spot Bond	8.65000	104.66452		8.65000	104.64018			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.89726			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	103.41070			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.53420			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	101.60097			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.88500	104.91703		7.88500	104.89474			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.62000	104.17485		8.62000	104.15057			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.33500	105.35977		9.33500	105.33323			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.98198			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.98128			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.38000	103.02068		9.38000	103.13742			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MGL01	On 15/09/2015	Spot Bond		7.29500	100.64923		7.29500	100.62981			0.00	0	2,470,000,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.42945			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.81000	102.58315		8.81000	102.55887			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.03797			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.21000	105.91322		9.21000	103.92573		7,368,000,000,000.00	800,000,000	400,000,000.00	
MMIG03	On 01/06/2025	Spot Bond		0.00000	100.00000		0.00000	100.39447			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	21.48640		100.00000	21.43435			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.51885			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.51000	102.49381		8.51000	102.47036			0.00	0	370,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.24500	102.34382		7.24500	102.32397		144,900,000,000.00	20,000,000	20,000,000.00	
MTN04	On 13/07/2017	Spot Bond		8.50000	105.18727		8.50000	105.16308		18,020,000,000,000.00	2,120,000,000	1,040,000,000.00	
N4A211	On 14/08/2020	Spot Bond		100.89771	6.95707		100.89771	6.93951			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	7.04733		100.61875	7.02958			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	96.24350			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.68786			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.74662			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	1.00441		100.00000	1.00190			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	1.00441		100.00000	1.00190			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NAM01	On 19/11/2022	Spot Bond		8.79000	99.82980		8.79000	99.80608			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.66500	100.06555		7.66500	100.04477			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.90000	102.82465		8.90000	102.79992			0.00	0	95,000,000.00
NBK12A	On 19/03/2021	Spot Bond		8.66000	103.33865		8.66000	103.31485			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.12500	103.68529		9.12500	103.66015			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.47716			0.00	20,000,000	20,000,000.00
NBK14A	On 26/06/2021	Spot Bond		9.02000	103.40350		9.02000	103.39009			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.50316			0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond		9.26000	98.52516		9.26000	98.48069			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.58783			0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond		9.93000	97.87646		9.93000	97.85027			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.18456			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.50026			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.84398			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.39202			0.00	1,000,000,000	1,000,000,000.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.62569			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.72309			0.00	200,000,000	100,000,000.00
NBK22B	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.71342			0.00	200,000,000	100,000,000.00
NBK23B	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.73237			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond		0.00000	100.00000		0.00000	100.72430			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond		0.00000	100.00000		0.00000	100.78429			0.00	60,000,000	30,000,000.00
NBK2A	On 15/09/2015	Spot Bond		7.11500	101.72552		7.11500	101.70636			391,325,000,000.00	55,000,000	766,800,000.00
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.66675			0.00	4,100,000,000	2,050,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK3A	On 09/09/2019	Spot Bond	8.65000	110.31610		8.65000	110.29071			1,499,910,000,000.00	173,400,000	1,490,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.50500	38.29807		10.50500	38.28759			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.04500	104.23642		7.04500	104.21643			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.32465			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.34505			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.58000	101.62102		7.58000	101.60013			14,402,000,000,000.00	1,900,000,000	2,830,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.92517			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.86489			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.59827			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.41734			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.37408			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.26940			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.35509			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	101.11261			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.05570			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	91.68804			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.47646			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.68570			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.98035			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.98147			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.19719			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.98214			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.98072			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.98074			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	100.96385			0.00	0	500,000,000.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	99.97779			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.67500	104.05585		9.67500	105.80329			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	99.97793			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.71000	102.87233		9.71000	104.74203			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	99.97779			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.98004			0.00	0	1,000,000,000.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.98004			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	99.97757			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	99.97730			0.00	0	0.00
NCLN92	On 02/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.33058			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.83500	101.33291		7.83500	101.31197			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.26804			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	98.33967			0.00	0	600,000,000.00
NED15	On 08/04/2024	Spot Bond		9.83000	107.03848		9.83000	108.55444			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	103.18939			0.00	0	800,000,000.00
NED17	On 14/10/2024	Spot Bond		0.00000	100.00000		0.00000	101.54758			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond		0.00000	100.00000		0.00000	101.52278			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.31398			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		9.44500	121.99369		9.44500	121.96258			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	100.62201			0.00	200,000,000	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.53600		10.00000	107.50800			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.24000		169.31027		2.24000	169.30974			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.60500		95.66573		2.60500	138.15603			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		184.79746		3.45000	184.78846			0.00	0	0.00
NILB13	On 31/01/2025	Spot Bond	2.00000		0.00000		2.00000	2.00000			0.00	0	0.00
NILB14	On 31/03/2028	Spot Bond	2.60000		157.64222		2.60000	2.60000			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.43000		105.29622		8.43000	105.27222			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.06000		106.38828		9.06000	106.36151			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.49073			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.51378			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.46476			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.48103			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.47129			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.26000		106.37503		9.26000	107.89389			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.48110			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.49077			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.48429			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.46000		106.36198		9.46000	106.33405			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.50385			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.49727			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.50052			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.62025			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.58085			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.51025			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA018	On 30/11/2018	Spot Bond	8.37500	115.77957	8.37500	115.75348					0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	9.11000	121.68848	9.11000	121.65853					0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.13500	173.24961	2.13500	173.24955					0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.88000	121.25267	9.88000	121.22055				12,251,200,000,000.00	1,240,000,000	3,020,000,000.00	
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000	0.00000	101.48500					0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.31421					0.00	8,000,000,000	8,000,000,000.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.94773					0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.22976					0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000	0.00000	100.42221					0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.48637					0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.50464					0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.72587	100.00000	16.68398					0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	62.95455	100.00000	62.79865					0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.13500	104.55373	7.13500	104.53360				11,416,000,000,000.00	1,600,000,000	7,060,517,700.00	
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000	0.00000	100.42224					0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.58000	100.84134	9.58000	101.63258					0.00	0	0.00
OML04	On 19/03/2025	Spot Bond	100.00000	0.01666	100.00000	0.01662					0.00	0	0.00
OML05	On 19/03/2025	Spot Bond	8.00000	100.02132	8.00000	100.00000					0.00	0	0.00
OML06	On 19/03/2027	Spot Bond	8.00000	100.02132	8.00000	100.00000					0.00	0	0.00
OML07	On 19/03/2030	Spot Bond	8.00000	100.02132	8.00000	100.00000					0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	36.95864	100.00000	36.86609					0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000	0.00000	98.01000					0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.63164					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.53600	10.00000	107.50800				0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000	0.00000	102.66412				0.00	0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.33651				0.00	0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.26098				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.92908				0.00	0	700,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000	0.00000	101.78484				0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.13348				0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.31000	103.97995	9.31000	104.67005			175,028,000,000,000.00	18,800,000,000	3,420,000,000.00	
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.00810				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.03579				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.04825				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.07593				0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.19489				0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000	0.00000	101.22254				0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.08658				0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.75000	44.13989	7.75000	44.13067				0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.14500	103.62712	6.14500	103.61019			4,889,084,900,000,000.00	95,620,000,000	98,430,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.37000	96.97071	6.37000	96.95431				0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.47000	109.99293	6.47000	109.97391			2,481,369,090,071,000.00	83,519,179,300	33,172,614,600.00	
R159P	On 15/09/2016	Spot Bond	6.30000	91.19233	6.30000	91.17696				0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.90500	122.17360	7.93000	121.93382			3,265,435,493,703,000.00	08,151,232,600	86,754,457,000.00	
R187P	On 21/12/2026	Spot Bond	7.67000	41.28021	7.67000	41.27167				0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.59000	38.66546	7.59000	38.65755				0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.73000	285.44292	1.73000	285.44602			38,561,037,583,000.00	22,289,617,100	18,765,282,300.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 07/12/2033	Spot Bond	1.72000	235.51428	1.72000	235.51687				240,351,144,328,000.00	39,739,037,400	80,984,180,600.00
R2023	On 28/02/2023	Spot Bond	7.71500	100.61918	7.72500	100.53982				4,745,752,533,076,000.00	15,133,186,400	13,373,676,500.00
R203	On 15/09/2017	Spot Bond	6.95000	103.03246	6.95000	103.01333				5,743,078,062,990,000.00	65,191,088,200	78,762,286,500.00
R2030	On 31/01/2030	Spot Bond	8.30000	98.50933	8.30000	98.48721				8,463,963,307,820,000.00	19,754,615,400	85,072,695,900.00
R2032	On 31/03/2032	Spot Bond	8.43000	102.25887	8.43000	102.23568				8,118,621,673,356,000.00	63,063,069,200	81,100,868,200.00
R2037	On 31/01/2037	Spot Bond	8.50500	101.06061	8.50500	101.03736				7,980,329,314,125,000.00	38,310,325,000	58,514,795,000.00
R204	On 21/12/2018	Spot Bond	7.20500	104.51397	7.20000	104.51014				1,509,520,843,678,000.00	97,435,231,600	94,941,302,700.00
R2044	On 31/01/2044	Spot Bond	8.54000	103.38151	8.54000	103.35764				3,535,656,665,968,000.00	14,011,319,200	100,497,673,800.00
R2048	On 28/02/2048	Spot Bond	8.52500	102.93738	8.52500	102.91404				3,138,668,269,275,000.00	68,172,231,000	51,766,366,800.00
R207	On 15/01/2020	Spot Bond	7.37000	100.78703	7.38000	100.72699				7,187,185,058,394,000.00	75,194,716,200	76,736,047,400.00
R208	On 31/03/2021	Spot Bond	7.49000	99.62894	7.51000	99.51527				9,678,925,234,902,000.00	92,246,359,800	111,971,779,800.00
R209	On 31/03/2036	Spot Bond	8.43500	81.58647	8.46000	81.36438				8,097,644,784,789,000.00	60,005,309,400	105,407,078,700.00
R210	On 31/03/2028	Spot Bond	1.73000	175.50557	1.75000	175.12083				22,638,667,723,000.00	13,085,935,100	38,727,602,600.00
R211	On 31/01/2017	Spot Bond	1.50000	130.19054	1.50000	130.19272				88,385,337,600,000.00	58,923,558,400	31,544,719,600.00
R212	On 31/01/2022	Spot Bond	1.67500	136.44970	1.67500	136.45135				606,294,445,945,000.00	61,966,833,400	80,279,601,700.00
R213	On 28/02/2031	Spot Bond	8.31500	88.87286	8.35000	88.57296				2,429,348,399,502,000.00	94,810,390,800	103,031,648,500.00
R214	On 28/02/2041	Spot Bond	8.48000	79.70440	8.48000	79.68642				7,592,410,526,400,000.00	95,331,430,000	83,633,657,100.00
R228C	On 15/09/2015	Spot Bond	6.37000	96.97071	6.37000	96.95431				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.29000	94.07388	6.29000	94.05805				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.30000	91.19233	6.30000	91.17696				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.44000	98.38561	6.44000	98.36854				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.31000	95.41493	6.31000	95.39865				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.29000	92.51918	6.29000	92.50344				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R330C	On 21/12/2016	Spot Bond	6.35000	89.60663	6.35000	89.59125				0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.92500	85.76581	6.92500	85.74977				0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.97500	82.78525	6.97500	82.76966				0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.20500	79.41903	7.20500	79.40359				0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.18500	76.71304	7.18500	76.69817				0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.16500	74.11357	7.16500	74.09923				0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.15500	71.58314	7.15500	71.56931				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.34000	68.46529	7.34000	68.45173				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.32000	66.11494	7.32000	66.10188				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.43000	63.35870	7.43000	63.34600				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.40000	61.20873	7.40000	61.19652				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.37000	59.14885	7.37000	59.13709				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.34000	57.17484	7.34000	57.16352				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.30000	55.32677	7.30000	55.31588				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.26000	53.55914	7.26000	53.54865				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.87000	48.94655	7.87000	48.93618				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.83000	47.27059	7.83000	47.26061				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.79000	45.66962	7.79000	45.66003				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.75000	44.13989	7.75000	44.13067				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.71000	42.67787	7.71000	42.66900				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.67000	41.28021	7.67000	41.27167				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.63000	39.94373	7.63000	39.93552				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.59000	38.66546	7.59000	38.65755				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	103.50306				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB04	On 25/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.84403			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000		100.00000		0.00000	104.00645			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000		100.00000		0.00000	102.75562			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.21629			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000		22.07145		100.00000	22.01618			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000		15.38270		100.00000	15.34461			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000		28.46829		100.00000	28.39933			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		60.75890		100.00000	60.60676			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		28.11207		100.00000	28.04396			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		21.23918		100.00000	21.18441			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		7.63852		100.00000	7.61483			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		13.08354		100.00000	13.04980			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		11.18724		100.00000	11.15839			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.33990		100.00000	9.31581			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.65998			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.17088			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.21387			0.00	0	700,000,000.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.42765			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.44921			0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.91444			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000		0.00000	102.18880			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.42877			0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.37167			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES01U	On 02/03/2018	Spot Bond	100.00000		16.23045		100.00000	16.19113			0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		11.38566		100.00000	11.35808			0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		9.43316		100.00000	9.41031			0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		8.71662		100.00000	8.69551			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.75158			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.34815			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.90608			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.21112			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.34571			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.35786			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.21858			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.86038			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.22576			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	87.23113			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	83.30107			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	89.56286			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	88.45076			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.76837			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	81.21648			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	93.33717			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		103.41497		12.35000	103.38074			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		14.89906		100.00000	14.86175			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.39312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.91122			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		5.77389		100.00000	5.75975			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		25.07021		100.00000	25.00813			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		57.74788		100.00000	57.60327			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.49335		100.00000	14.47558			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		30.84766		100.00000	30.77041			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	105.43596			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	79.02325			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.81000		109.46978		8.81000	109.44386			647,535,000,000.00	73,500,000	1,695,700,000.00
RW23	On 10/12/2023	Spot Bond	8.97500		105.77679		8.97500	105.75127			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.58000		90.24756		9.58000	107.77710			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.34569			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.67000		108.32064		7.67000	108.29813			17,641,000,000,000.00	2,300,000,000	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		107.53600		10.00000	107.50800			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.45073			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.00000		104.41880		9.00000	104.39354			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	102.08328			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.19645			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	96.59014			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.21148			0.00	60,000,000	20,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.19056			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	100.44856			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000		0.00000	101.29389			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK7	On 24/05/2015	Spot Bond	7.04500	103.51629		7.04500	103.49657			10,849,300,000,000.00	1,540,000,000	770,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.70000	102.91568		8.70000	102.89160			41,238,000,000,000.00	4,740,000,000	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.63500	102.89723		7.63500	102.87649			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	102.73939		7.96000	102.71784			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.39500	103.01410		7.39500	102.99397			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.35000	99.88946		8.35000	99.86726			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.54000	102.94346		7.54000	102.92296			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.83000	102.80247		7.83000	102.78124			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.01099			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.59716			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	8.00000	101.95912		8.00000	101.93703			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.53119			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.92224			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.11703			0.00	3,600,000,000	1,800,000,000.00
SBS19	On 23/06/2021	Spot Bond	8.98000	108.05833		8.98000	108.03226			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.83000	104.91516		9.83000	104.88736			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.71232			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.56596			0.00	0	1,500,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.67768			0.00	95,000,000	55,000,000.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.69776			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.78000	103.12963		8.78000	103.10516			4,133,624,000,000.00	470,800,000	552,800,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	20.65820		100.00000	20.61198			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.26500	105.94368		9.26500	105.91717			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.20696			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS29	On 12/06/2019	Spot Bond	8.77500		102.02132		8.77500	101.99726			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.84000		91.60870		9.84000	91.58440			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.60661			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.58000		104.06455		9.58000	104.03780			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.99988			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.99986			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.73000		102.28699		9.73000	102.26059			28,217,000,000,000.00	2,900,000,000	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.98910			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000		100.00000		0.00000	101.01572			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.78000		97.95352		8.78000	97.93027			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.85000		96.50730		9.85000	96.48167			0.00	0	0.00
SBS39	On 29/01/2030	Spot Bond	10.40000		96.15240		10.40000	96.12547			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	9.21000		99.93857		9.21000	99.91372			1,037,967,000,000.00	112,700,000	133,500,000.00
SBS9	On 07/07/2016	Spot Bond	7.47000		107.05879		7.47000	107.03710			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.34000		126.34002		2.34000	273.33222			187,200,000,000.00	80,000,000	80,000,000.00
SBSI12	On 31/01/2017	Spot Bond	2.14500		100.97663		2.14500	128.67569			493,350,000,000.00	230,000,000	730,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000		21.69436		100.00000	21.64180			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.30179			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		21.22740		100.00000	21.17597			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHI02	On 01/10/2021	Spot Bond	0.00000		165.18281		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.77000		113.41968		2.77000	127.22730			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		102.99629		6.50000	102.97819			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.14738			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.77852			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.03752			0.00	1,000,000,000	1,000,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.98000		101.45901		8.98000	101.43453			466,960,000,000.00	52,000,000	287,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.88525			0.00	0	1,570,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.61175			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000		0.00000	99.91560			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		22.55316		100.00000	22.49668			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.53600		10.00000	107.50800			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.14938			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		87.41764		100.00000	87.21339			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.10999			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		40.05613		100.00000	39.95694			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		33.18418		100.00000	35.67463			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		28.85247		100.00000	28.78181			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.29000		102.15371		9.29000	102.12851			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.34331			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.79237			0.00	0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.53780			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.72000		103.38259		7.72000	103.36096			56,201,600,000,000.00	7,280,000,000	3,640,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.80000		100.19367		8.80000	100.46620			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SNT01	On 15/09/2017	Spot Bond		8.35000	99.88946		8.35000	99.86726			54,943,000,000,000.00	6,580,000,000	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.50087			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.61578			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.94210			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.47581			0.00	100,000,000	50,000,000.00
SPDA6	On 21/08/2024	Spot Bond		0.00000	100.00000		0.00000	100.48863			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.37312			0.00	0	1,490,000,000.00
SSA01	On 28/06/2016	Spot Bond		8.05000	104.02440		8.05000	104.00185			11,270,000,000,000.00	1,400,000,000	700,000,000.00
SSA02	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.22942			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.49709			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.30486			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond		9.06000	99.42385		9.06000	99.39965			5,436,000,000,000.00	600,000,000	440,000,000.00
SSN001	On 01/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.38093			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.85130			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.14795			0.00	0	12,470,000,000.00
SSN004	On 31/03/2021	Spot Bond		8.89000	93.34167		8.89000	93.31938			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond		8.89000	93.34167		8.89000	93.31938			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond		8.63000	95.91226		8.63000	95.88987			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.02002			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond		7.83000	101.04250		7.83000	101.02142			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond		2.49500	109.69047		2.49500	110.10764			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond		8.36000	100.79541		8.36000	100.77274			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.43558			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN017	On 21/12/2026	Spot Bond	9.78000	107.50180		9.78000	107.47362			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.33945			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	9.97000	76.89659		9.97000	76.87626			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.23427			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.26378			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.87509			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.41146			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.79465			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.48673			0.00	0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN032	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	99.97963			0.00	0	0.00
SSN033	On 17/03/2020	Spot Bond	100.00000	1.45168		100.00000	1.44816			0.00	0	30,000,000,000.00
SY1211	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.28232			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.28430			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.17651			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.01847			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.97704			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.93358			0.00	0	0.00
SY1227	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.88276			0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.75512			0.00	0	0.00
SY1230	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.56642			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1231	On 10/06/2015	Spot Bond	0.00000		100.00000		0.00000	98.54398			0.00	0	0.00
SY1232	On 17/06/2015	Spot Bond	100.00000		80.39648		100.00000	80.21978		1,970,000,000,000,000.00	19,700,000,000	8,900,000,000.00	
SY1233	On 22/04/2015	Spot Bond	100.00000		91.70854		100.00000	91.47870			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.60500		102.65149		6.60500	102.63316		3,698,800,000,000.00	560,000,000	46,280,000,000.00	
SZ25	On 30/09/2025	Spot Bond	8.58000		107.09674		8.58000	107.07202			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		57.73914		100.00000	57.59456			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.13655			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.86627			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.34123			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.98272			0.00	0	410,100,000.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.98176			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.50671			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	98.51188			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.92504			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.96164			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.72000		102.45092		7.72000	102.42948			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.19983			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.23173			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.30266		7.83000	101.28116			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.18227			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.22216			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.28291			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.18227			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.22216			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		84.87283		7.16000	101.17282			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.30029			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.29391			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.44679			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.42611			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.04946			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.97830			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.18068			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.23173			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.45030		8.73000	101.42635			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.90221			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.22216			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.67000		96.54247		8.67000	100.00376			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.71989			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.23939			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.30348			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.28594			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.29721			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.44362			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.43725			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.39996			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.93874			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.94507			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.93688			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.47902			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.49503			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.98000		101.11774		8.98000	101.32813			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.48542			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.50783			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.89000		99.36737		8.89000	99.34349			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.76434			0.00	100,000,000	50,000,000.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.80490			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	9.00000		94.54104		9.00000	98.34086			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.53662			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.53662			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.85048			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.58768			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.58768			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.93132			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.79368			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.79368			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.25749			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.24100			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		6.72148		101.06155	6.70468			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.45904			0.00	0	1,847,565,300.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.21691			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.67368			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.21691			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.23297			0.00	0	400,000,000.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.24100			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.20727			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.23297			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.32130			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.32130			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.32130			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.44972			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.48181			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.44169			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.08254			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	102.12252			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.10653			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	6.69500	105.17831		6.69500	105.15916			642,050,500,000.00	95,900,000	594,500,000.00
TL20	On 22/02/2020	Spot Bond	9.33000	87.71318		9.33000	87.66027			8,397,000,000,000.00	900,000,000	1,400,000,000.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	107.53600		10.00000	107.50800			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.91000	106.35059		7.91000	106.32780			436,016,602,000,000.00	55,122,200,000	30,171,400,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN20	On 17/09/2020	Spot Bond		9.16000	105.76732		9.16000	105.74158			391,140,244,000,000.00	42,700,900,000	19,405,850,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	1.08363		100.00000	1.08094			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.43000	111.94252		9.43000	111.91403			258,382,000,000,000.00	27,400,000,000	11,200,000,000.00
TN25	On 19/08/2025	Spot Bond		9.64000	99.83830		9.64000	99.81235			320,048,000,000,000.00	33,200,000,000	16,630,000,000.00
TN27	On 14/11/2027	Spot Bond		9.68000	97.45435		9.68000	97.42891			221,341,060,160,000.00	22,865,812,000	10,989,956,000.00
TN30	On 09/10/2030	Spot Bond		10.00000	108.56456		10.00000	108.53547			90,000,000,000,000.00	9,000,000,000	3,500,000,000.00
TN40	On 09/10/2040	Spot Bond		10.39000	107.97548		10.39000	107.94544			51,950,000,000,000.00	5,000,000,000	2,500,000,000.00
TNF16	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.18031			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.52365			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.64537			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.66137			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.66298			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.74176			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	100.90502			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	100.66220			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.44582			0.00	3,200,000,000	800,000,000.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.53600		10.00000	107.50800			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.47750			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.50739			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.26403			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.34598			0.00	0	1,100,000,000.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.70596		10.00000	99.67927			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.71327		9.75000	99.68724			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TR32	On 31/12/2099	Spot Bond	100.00000	9.71997	100.00000	9.69491				0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.05837				0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.06181				0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.06371				0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.06409				0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.07467				0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.09760				0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	12.85688	100.00000	12.82469				0.00	0	0.00
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.74484				0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.49249				0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000	0.00000	98.74513				0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000	0.00000	98.48673				0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000	0.00000	97.91467				0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000	0.00000	97.69606				0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000	0.00000	97.41602				0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	97.12351				0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000	0.00000	96.85202				0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.07721				0.00	12,900,000,000	12,900,000,000.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	98.93180				0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.79364				0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000	0.00000	95.33202				0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	94.98091				0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	94.33386				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP182	On 30/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.30500			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	100.00000		0.00000	94.12394			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000	100.00000		0.00000	93.74396			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	93.40280			0.00	0	0.00
TSP186	On 17/03/2016	Spot Bond	100.00000	50.19026	100.00000	100.00000				0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.85267	100.00000	13.81798				0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	94.80519	100.00000	94.55959				0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000	99.72678	100.00000	100.00000				0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.17082				0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.14411				0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.05473				0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.01632				0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.83836				0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.66762				0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.64110				0.00	0	0.00
TWC086	On 24/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.40222				0.00	0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.37685				0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.28438				0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.41712				0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.15288				0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.38260				0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.91000	108.64444	8.91000	108.61871				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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
UTR043	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000	7.56952		100.00000	7.55420			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000	7.39480		100.00000	7.37983			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.86230			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.01820			0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000	68.48030		100.00000	68.35206			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.77972			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.80432			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.80541			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.79031			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.78447			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000	7.10703		100.00000	7.09265			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000	6.93231		100.00000	6.91828			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00020		100.00000	0.00020			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.86000	110.14573		6.86000	110.12522		137,200,000,000,000.00	20,000,000,000	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.99000	234.60636		1.99000	234.60715			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.46500	103.23827		6.46500	103.22021			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.45000	105.84544		7.45000	105.82406		71,520,000,000,000.00	9,600,000,000	4,800,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.75500	107.14721		7.75500	107.12470			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	8.00500	106.92300		8.00500	106.89982			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	8.05000	107.32474		8.05000	107.30135		43,470,000,000,000.00	5,400,000,000	2,700,000,000.00	
Z014	On 30/06/2015	Spot Bond	6.09500	98.32526		6.09500	98.30912			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.02500	96.60183		6.02500	96.58608			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.09500	98.30912		6.09500	98.29299			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Z083	On 30/09/2019	Spot Bond	7.14500	72.77088		7.14500	72.75677			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	66.60483		100.00000	66.47846			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	35.25477		100.00000	35.18788			0.00	0	0.00
Total for j-Bonds :										1.60e+017	2,358,410,600	2164554738271.00
Grand Total:										1.60e+017	2,358,638,465	2164558620127.00