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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 26/03/2015

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 27/03/2015	Any day expiry	11.95700	11.95700		11.82560	11.82560		14.70	0.00	0	2,714.00
\$ / R	10.80	Put	Any day expiry	0.00000	0.00000		0.02170	0.00002	0.000	22.22	0.00	0	300.00
\$ / R	11.04	Put	Any day expiry	0.00000	0.00000		0.08930	0.00009	0.000	24.47	0.00	0	2,083.00
\$ / R	11.15	Put	Any day expiry	0.00000	0.00000		0.18470	0.00018	0.000	25.50	0.00	0	250.00
\$ / R	11.61	Call	Any day expiry	347.21620	0.34722	226.27740	0.22628		347.216	21.88	0.00	0	2,083.00
\$ / R	11.81	Call	Any day expiry	151.60310	0.15160	71.38160	0.07138		151.603	17.66	0.00	0	250.00
\$ / R	14.85	Call	Any day expiry	0.00000	0.00000	0.04740	0.00005		0.000	64.04	0.00	0	300.00
\$ / R		On 30/03/2015	Any day expiry	11.95700	11.95700		11.82840	11.82840		14.44	0.00	0	1,157.00
\$ / R		On 31/03/2015	Any day expiry	11.95420	11.95420		11.83020	11.83020		15.14	0.00	0	0.00
\$ / R	12.31	Put	Any day expiry	365.23890	0.36524	485.55190	0.48555		365.239	17.96	0.00	0	20,000.00
\$ / R		On 01/04/2015	Any day expiry	11.95580	11.95580		11.83200	11.83200		15.55	0.00	0	1,090.00
\$ / R	11.20	Put	Any day expiry	0.59830	0.00060	1.71840	0.00172		0.598	20.34	0.00	0	22,187.00
\$ / R	12.24	Call	Any day expiry	22.22170	0.02222	12.00830	0.01201		22.222	17.93	0.00	0	22,187.00
\$ / R	12.39	Call	Any day expiry	9.76630	0.00977	5.46090	0.00546		9.766	19.16	0.00	0	5,000.00
\$ / R		On 02/04/2015	Any day expiry	11.95740	11.95740		11.83380	11.83380		15.87	0.00	0	0.00
\$ / R	11.81	Call	Any day expiry	197.81370	0.19781	118.07410	0.11807		197.814	16.54	0.00	0	2,500.00
\$ / R		On 07/04/2015	Any day expiry	11.96550	11.96550		11.84270	11.84270		14.98	0.00	0	0.00
\$ / R	12.00	Call	Any day expiry	116.11400	0.11611	72.42350	0.07242		116.114	15.30	0.00	0	10,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 08/04/2015	Any day expiry		11.96710	11.96710	11.84480	11.84480		15.09	0.00	0	0.00
\$ / R	11.80	Call	234.68470	0.23468		156.86580	0.15687	234.685	15.09	0.00	0	10,000.00	
\$ / R	12.15	Call	74.37120	0.07437		0.00000	0.00000	74.371	16.33	831,000.00	10,000	10,000.00	
\$ / R		On 09/04/2015	Any day expiry		11.96920	11.96920	11.84680	11.84680		15.17	0.00	0	15.00
\$ / R		On 28/04/2015	Any day expiry		12.00890	12.00890	11.88550	11.88550		15.10	0.00	0	2,810.00
\$ / R	10.80	Put	2.35380	0.00235		4.03160	0.00403	2.354	15.76	0.00	0	300.00	
\$ / R	11.15	Put	9.34040	0.00934		14.30200	0.01430	9.340	14.55	0.00	0	250.00	
\$ / R	12.00	Call	221.91580	0.22192		165.90100	0.16590	221.916	15.10	0.00	0	250.00	
\$ / R	15.15	Call	0.20150	0.00020		0.10200	0.00010	0.201	24.35	0.00	0	300.00	
\$ / R		On 13/05/2015	Any day expiry		12.03820	12.03820	11.91390	11.91390		15.17	0.00	0	6,224.00
\$ / R		On 15/05/2015	Any day expiry		12.04200	12.04200	11.91770	11.91770		15.21	0.00	0	0.00
\$ / R		On 27/05/2015	Any day expiry		12.06510	12.06510	11.94050	11.94050		15.09	9,349,860.00	780	1,389.00
\$ / R	10.80	Put	6.92670	0.00693		9.86820	0.00987	6.927	14.00	0.00	0	300.00	
\$ / R	10.94	Put	11.25600	0.01126		16.80040	0.01680	11.256	13.78	0.00	0	3,655.00	
\$ / R	11.15	Put	24.43360	0.02443		34.63860	0.03464	24.434	13.74	0.00	0	250.00	
\$ / R	11.90	Call	380.26670	0.38027		309.52530	0.30953	380.267	14.74	0.00	0	3,655.00	
\$ / R	12.21	Call	245.52700	0.24553		197.16820	0.19717	245.527	15.67	0.00	0	250.00	
\$ / R	15.48	Call	12.03900	0.01204		10.74100	0.01074	12.039	29.40	0.00	0	300.00	
\$ / R		On 03/06/2015	Any day expiry		12.07920	12.07920	11.95430	11.95430		15.26	0.00	0	0.00
\$ / R	12.30	Call	238.74720	0.23875		194.21780	0.19422	238.747	15.98	0.00	0	10,000.00	
\$ / R		On 09/06/2015	Any day expiry		12.09150	12.09150	11.96610	11.96610		15.24	0.00	0	288.00
\$ / R		On 12/06/2015	Foreign Exchange Future		12.09770	12.09770	11.97200	11.97200		15.27	527,713,771.70	43,621	1,193,318.00
\$ / R	10.73	Put	9.75460	0.00975		12.20320	0.01220	9.755	14.15	0.00	0	22,850.00	
\$ / R	10.75	Put	10.20220	0.01020		12.76630	0.01277	10.202	14.08	0.00	0	10,000.00	
\$ / R	10.80	Put	11.41560	0.01142		15.24380	0.01524	11.416	13.90	0.00	0	9,100.00	
\$ / R	10.98	Put	19.06380	0.01906		27.78550	0.02779	19.064	13.57	0.00	0	22,320.00	
\$ / R	11.00	Put	20.43680	0.02044		29.59320	0.02959	20.437	13.57	0.00	0	55,000.00	
\$ / R	11.35	Put	60.52130	0.06052		79.82050	0.07982	60.521	13.67	0.00	0	51,500.00	
\$ / R	11.48	Call	703.15800	0.70316		607.33650	0.60734	703.158	13.70	0.00	0	1,600.00	
\$ / R	11.50	Call	687.59210	0.68759		593.57840	0.59358	687.592	13.71	0.00	0	3,940.00	
\$ / R	11.50	Put	89.89210	0.08989		121.57840	0.12158	89.892	13.71	0.00	0	1,750.00	
\$ / R	11.60	Call	616.40380	0.61640		527.97860	0.52798	616.404	13.97	0.00	0	500.00	
\$ / R	11.65	Call	582.77440	0.58277		497.19540	0.49720	582.774	14.10	0.00	0	800.00	
\$ / R	11.65	Put	135.07440	0.13507		175.19540	0.17520	135.074	14.10	0.00	0	110.00	
\$ / R	12.00	Put	286.88110	0.28688		348.01190	0.34801	286.881	15.01	860,643.30	3,000	36,600.00	
\$ / R	12.02	Put	297.47500	0.29747		360.19730	0.36020	297.475	15.06	0.00	0	7,000.00	
\$ / R	12.20	Put	403.42920	0.40343		477.89020	0.47789	403.429	15.62	1,613,716.80	4,000	0.00	
\$ / R	12.30	Call	267.09840	0.26710		220.92150	0.22092	267.098	15.97	0.00	0	1,600.00	
\$ / R	12.30	Put	469.39840	0.46940		548.92150	0.54892	469.398	15.97	0.00	0	4,000.00	
\$ / R	12.40	Put	539.30240	0.53930		623.46830	0.62347	539.302	16.32	0.00	0	6,000.00	
\$ / R	12.50	Call	210.45210	0.21045		173.13870	0.17314	210.452	16.67	0.00	0	30,000.00	
\$ / R	12.50	Put	612.75210	0.61275		701.13870	0.70114	612.752	16.67	0.00	0	300.00	
\$ / R	12.56	Call	196.06290	0.19606		161.13290	0.16113	196.063	16.88	0.00	0	1,750.00	
\$ / R	12.63	Call	180.61610	0.18062		148.52210	0.14852	180.616	17.13	0.00	0	9,100.00	
\$ / R	13.00	Call	119.58940	0.11959		98.30100	0.09830	119.589	18.49	0.00	0	37,000.00	
\$ / R	13.00	Put	1,021.88940	1.02189		1,126.30100	1.12630	1,021.889	18.49	0.00	0	501.00	
\$ / R	13.22	Call	95.05060	0.09505		77.93730	0.07794	95.051	19.31	0.00	0	22,850.00	
\$ / R	13.25	Call	92.20540	0.09221		75.51640	0.07552	92.205	19.42	0.00	0	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	1,244.50540	1.24451	1,353.51640	1.35352	1,244.505	19.42	0.00	0	201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	74.43980	0.07444	60.91910	0.06092	74.440	20.15	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	71.51660	0.07152	58.54960	0.05855	71.517	20.29	0.00	0	51,500.00
\$ / R	On 26/06/2015	Any day expiry			12.12630	12.12630	11.99960	11.99960		15.39	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	15.50440	0.01550	19.36160	0.01936	15.504	13.80	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	40.17240	0.04017	55.47650	0.05548	40.172	13.44	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	260.10810	0.26011	219.12890	0.21913	260.108	16.47	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	28.20220	0.02820	22.39400	0.02239	28.202	29.58	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.13450	12.13450	12.00760	12.00760		15.38	0.00	0	7,050.00
\$ / R	On 29/07/2015	Any day expiry			12.19530	12.19530	12.06700	12.06700		15.66	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	27.49770	0.02750	33.69170	0.03369	27.498	13.87	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	59.67900	0.05968	78.28180	0.07828	59.679	13.55	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	286.20640	0.28621	248.13620	0.24814	286.206	17.28	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	48.43520	0.04844	40.05190	0.04005	48.435	29.00	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.25620	12.25620	12.12640	12.12640		15.81	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	37.27190	0.03727	46.07020	0.04607	37.272	13.84	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	74.24810	0.07425	94.33960	0.09434	74.248	13.56	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	298.18000	0.29818	263.08550	0.26309	298.180	17.99	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	62.80430	0.06280	52.61430	0.05261	62.804	28.76	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.28550	12.28550	12.15500	12.15500		15.92	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.29390	12.29390	12.16320	12.16320		15.90	118,697,604.50	9,655	91,609.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	28.26230	0.02826	34.23170	0.03423	28.262	14.19	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,724.26200	1.72426	1,599.89650	1.59990	1,724.262	14.13	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	58.46600	0.05847	72.45300	0.07245	58.466	13.53	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,354.33920	1.35434	1,238.78240	1.23878	1,354.339	13.50	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	60.43920	0.06044	75.58240	0.07558	60.439	13.50	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,209.25910	1.20926	0.00000	0.00000	1,209.259	13.54	12,092,591.00	10,000	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	90.90090	0.09090	112.65480	0.11265	90.901	13.57	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	109.07120	0.10907	133.03100	0.13303	109.071	13.66	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	161.07080	0.16107	190.39720	0.19040	161.071	13.86	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	172.58290	0.17258	205.57570	0.20558	172.583	13.90	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	884.75290	0.88475	792.78400	0.79278	884.753	13.96	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	197.21580	0.19722	237.91390	0.23791	197.216	13.98	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	658.71260	0.65871	588.98640	0.58899	658.713	14.98	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	364.81260	0.36481	425.78640	0.42579	364.813	14.98	3,648,126.00	10,000	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	621.99290	0.62199	555.22380	0.55522	621.993	15.23	19,903,772.80	32,000	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	600.18760	0.60019	535.32230	0.53532	600.188	15.38	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	559.09990	0.55910	498.04670	0.49805	559.100	15.69	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	462.77180	0.46277	411.68610	0.41169	462.772	16.50	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	319.33560	0.31934	284.32330	0.28432	319.336	18.15	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	311.37020	0.31137	277.31430	0.27731	311.370	18.27	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	259.31920	0.25932	230.95740	0.23096	259.319	19.14	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	183.85060	0.18385	164.10730	0.16411	183.851	20.78	5,515,518.00	30,000	115,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	157.06290	0.15706	140.77860	0.14078	157.063	21.58	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	136.95430	0.13695	126.26040	0.12626	136.954	22.32	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.32330	12.32330	12.19190	12.19190		15.88	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	47.49310	0.04749	57.77800	0.05778	47.493	13.80	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	87.26530	0.08727	107.50750	0.10751	87.265	13.49	0.00	0	250.00

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\$ / R	On 28/09/2015	Any day expiry	11.40	Put	140.84090	0.14084	169.65280	0.16965	140.841	13.73	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	309.48170	0.30948	277.39430	0.27739	309.482	18.70	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	207.41920	0.20742	186.01370	0.18601	207.419	20.68	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	78.58220	0.07858	66.98060	0.06698	78.582	28.30	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.32750	12.32750	12.19600	12.19600		16.04	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.38730	12.38730	12.25330	12.25330		16.18	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	56.89200	0.05689	66.99220	0.06699	56.892	13.80	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	95.71080	0.09571	117.73190	0.11773	95.711	13.34	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	322.31070	0.32231	291.40270	0.29140	322.311	19.39	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	98.54170	0.09854	88.60520	0.08861	98.542	27.98	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.44710	12.44710	12.31060	12.31060		16.28	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	64.00520	0.06401	73.22380	0.07322	64.005	13.74	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	105.20420	0.10520	125.65490	0.12565	105.204	13.34	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	331.16790	0.33117	301.25780	0.30126	331.168	20.00	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	103.41120	0.10341	90.92330	0.09092	103.411	27.96	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.47490	12.47490	12.33720	12.33720		16.25	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.48130	12.48130	12.34330	12.34330		16.39	88,018,127.60	7,052	67,424.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,615.67320	1.61567	1,494.76780	1.49477	1,615.673	13.58	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	84.37320	0.08437	101.46780	0.10147	84.373	13.58	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,571.76060	1.57176	1,454.66100	1.45466	1,571.761	13.52	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,399.90050	1.39990	1,300.82330	1.30082	1,399.900	13.32	0.00	0	39,671.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,247.29800	1.24730	1,158.10340	1.15810	1,247.298	13.55	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	232.74590	0.23275	287.42870	0.28743	232.746	13.94	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	284.92970	0.28493	343.04620	0.34305	284.930	14.19	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	305.05230	0.30505	364.30220	0.36430	305.052	14.29	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.95	Call	903.94820	0.90395	0.00000	0.00000	903.948	14.63	1,910,946.49	2,114	2,114.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	398.51250	0.39851	456.51750	0.45652	398.513	14.79	0.00	0	80,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	812.17200	0.81217	737.10720	0.73711	812.172	15.27	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	528.52710	0.52853	480.64920	0.48065	528.527	17.73	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	504.00020	0.50400	458.46460	0.45846	504.000	18.00	0.00	0	11,629.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	480.87530	0.48088	437.75270	0.43775	480.875	18.26	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	430.83610	0.43084	392.96910	0.39297	430.836	18.88	0.00	0	39,671.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	419.52220	0.41952	382.66240	0.38266	419.522	19.04	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	292.15650	0.29216	268.78060	0.26878	292.157	21.15	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	246.32640	0.24633	226.52780	0.22653	246.326	22.26	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	233.43130	0.23343	213.98900	0.21399	233.431	22.64	2,334,313.00	10,000	68,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	221.55890	0.22156	165.77620	0.16578	221.559	26.00	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.50270	12.50270	12.36380	12.36380		16.36	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	69.65690	0.06966	78.91910	0.07892	69.657	13.67	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	112.65130	0.11265	129.62800	0.12963	112.651	13.32	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	335.96210	0.33596	307.95000	0.30795	335.962	20.58	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	105.82300	0.10582	93.65760	0.09366	105.823	27.81	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.61740	12.61740	12.47410	12.47410		16.50	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	239.07950	0.23908	278.80060	0.27880	239.080	13.65	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	310.92410	0.31092	300.60140	0.30060	310.924	23.60	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.67820	12.67820	12.53250	12.53250		16.66	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.68480	12.68480	12.53880	12.53880		16.65	2,790,656.00	220	3,600.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	115.12200	0.11512	128.39150	0.12839	115.122	13.25	0.00	0	1,500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	318.61450		0.31861		365.52790	0.36553	318.615	13.95	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	331.53540		0.33154		379.44550	0.37945	331.535	14.02	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	385.89260		0.38589		439.86490	0.43986	385.893	14.32	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	419.68170		0.41968		390.33500	0.39033	419.682	21.07	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	341.07160		0.34107		335.47070	0.33547	341.072	24.45	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	338.80560		0.33881		309.96190	0.30996	338.806	27.38	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	72.75020		0.07275		64.85110	0.06485	72.750	27.38	0.00	0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			12.86730		12.86730		12.71910	12.71910		16.96	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.87570		12.87570		12.72740	12.72740		17.06	0.00	0	500.00
\$ / R	On 15/09/2016	Any day expiry			13.07140		13.07140		12.92200	12.92200		17.28	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.07970		13.07970		12.93030	12.93030		17.38	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.25880		13.25880		13.10840	13.10840		17.52	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.26920		13.26920		13.11870	13.11870		17.52	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.09770		12.09770		11.97200	11.97200		15.27	423,419.50	35	733.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.29390		12.29390		12.16320	12.16320		15.90	61,469.50	5	99.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.48130		12.48130		12.34330	12.34330		16.39	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.68480		12.68480		12.53880	12.53880		16.65	0.00	0	0.00
£ / R	On 12/06/2015	Foreign Exchange Future			17.92720		17.92720		17.80530	17.80530		13.86	107,240,510.40	5,982	28,341.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	116.88550		0.11689		140.47960	0.14048	116.885	13.38	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	60.39610		0.06040		52.07750	0.05208	60.396	17.36	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.20900		18.20900		18.08110	18.08110		14.55	8,194,050.00	450	910.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.48480		18.48480		18.34820	18.34820		15.16	0.00	0	5.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	596.71790		0.59672		658.44300	0.65844	596.718	14.22	0.00	0	830.00
£ / R	On 14/03/2016	Foreign Exchange Future			18.79070		18.79070		18.64420	18.64420		15.53	0.00	0	0.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10161		0.10161		0.10023	0.10023		14.60	0.00	0	14,018.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10340		0.10340		0.10197	0.10197		14.95	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10517		0.10517		0.10367	0.10367		15.06	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			13.19570		13.19570		13.11840	13.11840		13.45	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	59.69270		0.05969		51.12660	0.05113	59.693	17.38	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.22250		13.22250		13.14430	13.14430		13.56	8,594,625.00	650	154,843.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	34.79010		0.03479		41.73420	0.04173	34.790	12.79	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	99.43220		0.09943		115.92860	0.11593	99.432	12.73	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	443.19600		0.44320		487.67180	0.48767	443.196	14.15	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	164.67370		0.16467		142.84050	0.14284	164.674	15.27	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	100.46160		0.10046		87.61390	0.08761	100.462	16.63	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	31.24440		0.03124		28.18600	0.02819	31.244	20.23	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.45740		13.45740		13.37440	13.37440		14.24	0.00	0	11,148.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	241.78330		0.24178		269.37190	0.26937	241.783	12.99	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	203.92060		0.20392		188.47820	0.18848	203.921	18.09	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.68830		13.68830		13.59810	13.59810		14.80	0.00	0	10,150.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	322.35820		0.32236		352.24370	0.35224	322.358	13.05	0.00	0	6,291.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	821.64410		0.82164		871.54430	0.87154	821.644	15.31	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	217.31570		0.21732		215.16770	0.21517	217.316	21.61	0.00	0	6,291.00
€ / R	On 14/03/2016	Foreign Exchange Future			13.94830		13.94830		13.84970	13.84970		15.18	0.00	0	500.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
€ / R	On 19/09/2016	Foreign Exchange Future			14.48170		14.48170		14.38050	14.38050		15.67	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			558.12100		558.12100		564.78800	564.78800			0.00	0	0.00
AL37	On 07/05/2015	Index Future			458.31600		458.31600		461.40200	461.40200			0.00	0	122.00
AL37	On 06/08/2015	Index Future			465.60600		465.60600		468.75200	468.75200			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			546.58700		546.58700		552.36300	552.36300			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			555.28200		555.28200		561.16200	561.16200			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			499.02300		499.02300		503.68900	503.68900			0.00	0	586.00
ALBI	On 06/08/2015	Index Future			506.96100		506.96100		511.71200	511.71200			0.00	0	10.00
ALBI	On 05/11/2015	Index Future			515.44500		515.44500		520.27200	520.27200			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.43960		9.43960		9.36840	9.36840		13.33	4,908,592.00	520	15,133.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	7.25750		0.00726		9.34640	0.00935	7.258	13.71	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	17.92330		0.01792		26.51760	0.02652	17.923	13.04	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	67.40610		0.06741		88.43850	0.08844	67.406	13.01	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	398.61970		0.39862		355.22080	0.35522	398.620	13.12	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	206.29230		0.20629		182.52350	0.18252	206.292	13.47	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	153.57300		0.15357		135.44900	0.13545	153.573	13.89	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.54700		9.54700		9.47280	9.47280		13.65	0.00	0	1,067.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.65490		9.65490		9.57550	9.57550		13.79	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.77660		9.77660		9.69200	9.69200		13.95	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.68010		9.68010		9.54820	9.54820		12.68	0.00	0	1,771.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.82670		9.82670		9.69120	9.69120		13.31	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.64810		12.64810		12.52470	12.52470		14.51	0.00	0	7,458.00
CHF / R	On 14/09/2015	Foreign Exchange Future			12.90630		12.90630		12.77810	12.77810		15.36	0.00	0	611.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.92990		1.92990		1.90990	1.90990		14.31	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.94220		1.94220		1.92100	1.92100		14.73	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.77600		1.77600		1.76510	1.76510		13.52	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.81010		1.81010		1.79880	1.79880		13.91	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			122.29285		122.29285		122.31327	122.31327			0.00	0	0.00
EL28	On 06/08/2015	Bond Future			124.26946		124.26946		124.29295	124.29295			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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		9.31255	85.36571		9.17654	86.41787			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future		9.39056	86.73833		9.25008	87.80930			0.00	0	0.00
ES33	On 05/11/2015	Bond Future		9.46137	84.38731		9.31671	85.47548			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/05/2015	GOVI		495.12300	495.12300		499.73400	499.73400			0.00	0	488.00
GOVI	On 06/08/2015	GOVI		502.99900	502.99900		507.69400	507.69400			0.00	0	29.00
GOVI	On 05/11/2015	GOVI		511.41600	511.41600		516.18700	516.18700			0.00	0	0.00
I2025	On 07/05/2015	Bond Future		118.50686	118.50686		118.52777	118.52777			0.00	0	16.00
I2025	On 06/08/2015	Bond Future		119.25666	119.25666		119.28046	119.28046			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		128.22858	128.22858		128.25137	128.25137			0.00	0	2,657.00
I2038	On 06/08/2015	Bond Future		128.98976	128.98976		129.01582	129.01582			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		126.88230	126.88230		126.33940	126.33940			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future		128.93328	128.93328		128.38425	128.38425			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		134.97819	134.97819		135.00155	135.00155			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future		135.70055	135.70055		135.72732	135.72732			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		225.38200	225.38200		225.37900	225.37900			0.00	0	1,013.00
IGOV	On 06/08/2015	Index Future		228.98500	228.98500		228.98700	228.98700			0.00	0	100.00
IGOV	On 05/11/2015	Index Future		232.83600	232.83600		232.83600	232.83600			0.00	0	0.00
ILBI	On 07/05/2015	Index Future		610.13900	610.13900		610.13600	610.13600			0.00	0	0.00
ILBI	On 06/08/2015	Index Future		620.06400	620.06400		620.06300	620.06300			0.00	0	159.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future		6.13000	93.87000		6.12000	93.88000			0.00	0	1,000.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future		6.16000	93.84000		6.14000	93.86000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.28000	93.72000		6.19000	93.81000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015		Jibar Tradeable Future	6.31000	93.69000		6.21000	93.79000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015		Jibar Tradeable Future	6.44000	93.56000		6.30000	93.70000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.47000	93.53000		6.32000	93.68000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.71000	93.29000		6.51000	93.49000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.88000	93.12000		6.66000	93.34000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.02000	92.98000		6.81000	93.19000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.16000	92.84000		6.96000	93.04000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.28000	92.72000		7.09000	92.91000			0.00	0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.39000	92.61000		7.21000	92.79000			0.00	0	0.00
KES / R	On 12/06/2015		Foreign Exchange Future	0.12920	0.12920		0.12840	0.12840			0.00	0	10.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.12890	0.12890		0.12770	0.12770			0.00	0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12890	0.12890		0.12760	0.12760			0.00	0	1,870.00
NGN / R	On 12/06/2015		Foreign Exchange Future	0.05410	0.05410		0.05330	0.05330			43,280.00	800	98,950.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.05110	0.05110		0.05030	0.05030			0.00	0	0.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.04960	0.04960		0.04890	0.04890			79,360.00	1,600	163,880.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.09300	1.09300		1.09790	1.09790			109,300.00	100	250.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.09460	1.09460		1.09960	1.09960			0.00	0	0.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.09670	1.09670		1.10170	1.10170			0.00	0	0.00
R186	On 07/05/2015		Bond Future	7.78120	124.61718		7.62416	125.97593		8.05	4,984,687.20	40	38,778.00
R186	On 07/05/2015	7.40	Put	3,626.98000	3.62698		2,585.04000	2.58504	3,626.980	7.92	0.00	0	4,229.00
R186	On 07/05/2015	7.45	Put	3,262.89000	3.26289		2,277.18000	2.27718	3,262.890	7.94	0.00	0	4,229.00
R186	On 07/05/2015	7.50	Put	2,916.71000	2.91671		1,991.39000	1.99139	2,916.710	7.96	0.00	0	4,229.00
R186	On 07/05/2015	7.80	Put	1,282.59000	1.28259		755.95000	0.75595	1,282.590	8.08	0.00	0	300.00
R186	On 07/05/2015	8.00	Put	638.66000	0.63866		339.24000	0.33924	638.660	8.20	0.00	0	4,229.00
R186	On 07/05/2015	8.05	Put	526.21000	0.52621		272.31000	0.27231	526.210	8.23	0.00	0	4,229.00
R186	On 07/05/2015	8.10	Put	430.15000	0.43015		216.88000	0.21688	430.150	8.26	0.00	0	4,229.00
R186	On 06/08/2015		Bond Future	7.82939	121.32367		7.66625	122.70699		8.16	0.00	0	340.00
R186	On 06/08/2015	7.75	Call	2,070.15000	2.07015		2,786.21000	2.78621	2,070.150	8.16	0.00	0	1,000.00
R186	On 06/08/2015	8.90	Put	220.81000	0.22081		137.36000	0.13736	220.810	8.63	0.00	0	5,350.00
R186	On 05/11/2015		Bond Future	7.86594	123.33451		7.69699	124.73996		7.92	0.00	0	0.00
R186	On 05/11/2015	9.00	Put	495.74000	0.49574		351.75000	0.35175	495.740	8.38	0.00	0	2,600.00
R186	On 04/02/2016		Bond Future	7.89077	120.21624		7.71527	121.64943		7.97	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	287.00926	287.00926		287.05988	287.05988			0.00	0	1,046.00
R197	On 06/08/2015		Bond Future	285.59636	285.59636		285.65403	285.65403			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	237.65223	237.65223		237.69447	237.69447			0.00	0	51,206.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 06/08/2015	Bond Future		238.27899	238.27899		238.32720	238.32720			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		7.57092	102.56083		7.39813	103.57825		6.32	5,948,528.14	58	15,264.00
R2023	On 06/08/2015	Bond Future		7.61901	104.20989		7.43809	105.24594		6.14	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	34.44000	0.03444	17.72000	0.01772	34.440	6.52	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		6.83685	104.29684		6.64785	104.70872		2.04	0.00	0	7,710.00
R203	On 06/08/2015	Bond Future		6.88329	105.97381		6.66827	106.39463		1.89	0.00	0	0.00
R203	On 05/11/2015	Bond Future		6.89700	103.56262		6.65134	103.98974		1.73	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		8.18770	100.62329		8.06153	101.68773			0.00	0	5,805.00
R2030	On 06/08/2015	Bond Future		8.24195	98.23287		8.11148	99.31672			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		8.31631	100.33601		8.19024	101.47365			0.00	0	18.00
R2032	On 06/08/2015	Bond Future		8.36857	101.94933		8.23848	103.10744			0.00	0	0.00
R2032	On 05/11/2015	Bond Future		8.41202	99.48254		8.27820	100.65919			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		8.42664	103.07553		8.31075	104.23897			0.00	0	32,365.00
R2037	On 06/08/2015	Bond Future		8.47938	100.47411		8.35994	101.65850			0.00	0	1,954.00
R2037	On 05/11/2015	Bond Future		8.51994	102.13986		8.39737	103.34325			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		7.09425	105.94949		6.91861	106.51204		3.08	0.00	0	12,556.00
R204	On 06/08/2015	Bond Future		7.15117	103.61704		6.95961	104.19097		3.07	0.00	0	100.00
R204	On 06/08/2015	Bond Future	8.41	Put	27.07000	0.02707	13.30000	0.01330	27.070	3.28	0.00	0	699.00
R204	On 05/11/2015	Bond Future		7.18297	105.33426		6.97441	105.91706		2.91	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		8.47014	105.41798		8.35428	106.70450			0.00	0	9,494.00
R2044	On 06/08/2015	Bond Future		8.51994	102.72893		8.40069	104.03848			0.00	0	0.00
R2044	On 05/11/2015	Bond Future		8.55831	104.43203		8.43609	105.76267			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		8.45262	104.99951		8.33170	106.38991			64,679,698.16	616	36,890.00
R2048	On 06/08/2015	Bond Future		8.49754	106.68785		8.37324	108.10288			0.00	0	745.00
R2048	On 05/11/2015	Bond Future		8.53679	104.02417		8.40939	105.46203			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		7.25801	102.29715		7.07851	103.00159		4.05	0.00	0	34,939.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,895.97000	1.89597	2,554.13000	2.55413	1,895.970	4.21	0.00	0	66.00
R207	On 06/08/2015	Bond Future		7.31551	100.29943		7.12322	101.01742		4.05	0.00	0	100.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R207	On 06/08/2015	Bond Future	7.46	Call	1,278.36000		1.27836	1,744.68000	1.74468		1,278.360	4.10	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.34815		101.96189	7.14293	102.69114			3.87	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,394.95000		1.39495	1,826.80000	1.82680		1,394.950	3.91	0.00	0	53.00
R207	On 04/02/2016	Bond Future			7.35934		100.12276	7.13837	100.86730			3.75	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	1,250.40000		1.25040	1,636.12000	1.63612		1,250.400	3.76	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			7.36748		97.85764	7.18892	98.68763			5.12	11,938,632.08	122	58,893.00
R208	On 06/08/2015	Bond Future			7.41735		99.43112	7.22857	100.27660			4.97	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	26.50000		0.02650	13.08000	0.01308		26.500	5.29	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.45160		97.67814	7.25253	98.53701			4.91	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	269.92000		0.26992	176.27000	0.17627		269.920	5.23	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.36332		80.00198	8.24243	81.00735			12.96	0.00	0	21,968.00
R209	On 07/05/2015	Bond Future	8.30	Put	1,690.36000		1.69036	1,210.69000	1.21069		1,690.360	13.01	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.40956		81.28832	8.28526	82.31164			12.73	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	94.47000		0.09447	65.55000	0.06555		94.470	13.43	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.44794		79.48672	8.32052	80.52643			12.99	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			174.75435		174.75435	174.78536	174.78536				349,508.70	2	833.00
R210	On 06/08/2015	Bond Future			177.57862		177.57862	177.61399	177.61399				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			131.00037		131.00037	131.02426	131.02426				0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			131.49960		131.49960	131.52676	131.52676				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			137.39162		137.39162	137.41615	137.41615				0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			137.83622		137.83622	137.86420	137.86420				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			8.23983		90.52558	8.11374	91.55153			11.01	0.00	0	16,829.00
R213	On 06/08/2015	Bond Future			8.28869		91.98118	8.15863	93.02563			10.78	0.00	0	0.00
R213	On 05/11/2015	Bond Future			8.33109		89.96008	8.19735	91.02123			10.96	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 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	8.39712	81.38638		8.28129	82.41461			13.75	0.00	0	15,271.00
R214	On 06/08/2015	Bond Future	8.44089	82.69499		8.32188	83.74156			13.50	0.00	0	0.00
R214	On 05/11/2015	Bond Future	8.47900	80.77326		8.35709	81.83666			13.80	0.00	0	0.00
R214	On 04/02/2016	Bond Future	8.51103	82.20202		8.38583	83.28618			13.48	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	21,177.37000	21,177.37000		20,993.03000	20,993.03000				0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.57790	4.57790		4.58610	4.58610			12.01	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.55470	4.55470		4.56110	4.56110			11.86	0.00	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.55150	1.55150		1.52280	1.52280				0.00	0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.50210	1.50210		1.47230	1.47230				0.00	0	0.00

Total for Derivatives : **1,012,836,307.87** **183,422** **4047473.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.59500	104.11372		6.59500	104.09505				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.10796				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.36000	103.24736		8.36000	103.22438				0.00	0	500,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000		0.00000	101.55144				0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.63500	108.30624		8.63500	108.28109				0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000	106.74800		10.00000	106.72100				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.70965				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	100.78965				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	8.94500	100.97784		8.94500	100.95344			89,450,000,000,000.00	10,000,000,000	5,000,000,000.00	
AB014U	On 19/11/2024	Spot Bond	100.00000	10.39941		100.00000	10.37337				0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000	103.89400		10.84000	103.86371				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB016U	On 05/02/2025	Spot Bond	100.00000		9.80324	100.00000	9.78318				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.64500		99.92723	6.64500	99.94541				0.00	0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.72031				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.22500		108.06290	8.22500	108.03883				0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		107.84600	10.00000	107.81800				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.40000		125.89578	2.40000	272.19666				144,000,000,000.00	60,000,000	30,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.68197				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.50776				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000		100.00000	0.00000	100.28197				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000		100.00000	0.00000	100.28886				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000		100.00000	0.00000	99.59870				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000		100.00000	0.00000	99.40020				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000	0.00000	99.30253				0.00	100,000,000	100,000,000.00
ABN05	On 18/04/2021	Spot Bond	2.14000		173.29122	2.14000	173.29114				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		164.23144	2.76000	164.22864				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		174.94565	2.17000	174.94544				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		184.57369	1.82000	186.88864				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.62125		81.21510	7.62125	81.19876				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.62125		81.21510	7.62125	81.19876				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000	0.00000	98.30000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.15222				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000	0.00000	96.96000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000	0.00000	96.07000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN44	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	95.52000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	94.18000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	93.51000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.68342			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.54682			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond		0.00000	100.00000		0.00000	93.17000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond		0.00000	100.00000		0.00000	92.48000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond		0.00000	100.00000		0.00000	92.21000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond		0.00000	100.00000		0.00000	91.94000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.05900			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond		6.88500	103.47102		6.88500	103.45210			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.59860			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond		0.00000	100.00000		0.00000	90.63000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond		0.00000	100.00000		0.00000	90.12000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond		2.69500	94.35401		2.69500	108.19732			0.00	0	20,000,000.00
ABN62	On 31/03/2028	Spot Bond		2.46500	101.49379		2.46500	159.89337			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond		2.30500	118.38298		2.30500	216.73204			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	88.37000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond		8.98500	93.75077		8.98500	93.72839			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	100.96000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond		0.00000	100.00000		0.00000	82.06000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.02190			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	95.56000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	105.75000			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		108.88947		9.63000	108.86134			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.10000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.00500		113.54733		9.00500	113.51987			180,100,000,000.00	20,000,000	10,000,000.00
ABN80	On 31/03/2021	Spot Bond	8.34000		92.61192		8.34000	92.59114			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.56000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	114.74000			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	9.10000		112.82119		9.10000	112.79362			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	90.35000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.41831			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.23354			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.77500		105.84431		7.77500	105.82237			0.00	0	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.34500		104.82870		8.34500	104.80516			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.75500		103.55589		6.75500	103.53684			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.44000		101.69519		8.44000	101.67209			0.00	0	3,610,200,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS7	On 11/09/2026	Spot Bond	9.20000		97.67389		9.20000	97.65001			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.29000		102.24972		7.29000	102.22982			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.21000		217.73388		2.21000	275.86820			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	2.07500		126.02670		2.07500	128.83770			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.17500		129.65547		2.17500	132.25966			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00660		100.00000	0.00658			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		82.16502		100.00000	99.72299			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.04500		101.58566		11.04500	101.55641			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.05691			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		8.82220		100.00000	8.80083			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.08257			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.44613			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		52.58441		100.00000	52.45703			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.03123			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		68.95658		11.00000	68.93686			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		33.65402		100.00000	33.57250			0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.23674			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.25890			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.22684			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.23353			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.23647			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.37145			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.37145			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.37908			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.37908			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.36382			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	95.05521			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.84600		10.00000	107.81800			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.08080			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.22955			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.23600			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.23861			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.23328			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.22151			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.84000	104.73328		8.84000	104.70840			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.44476			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.07703			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	89.16811			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	178.79103			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	178.79376			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.22676			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.20347			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.62435			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.20349			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.35856			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.78450			0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.84600		10.00000	107.81800			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.47449			0.00	121,800,700	121,800,700.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.34341			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.22758			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.20192			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.22297			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.21357			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	100.29867		10.23000	100.27148			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.20863			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	116.96239			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.02000	105.38199		9.02000	105.35645			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22209			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	117.03301		1.75000	117.16563			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.20594			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.21676			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.22336			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.21015			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.35919			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.89418			0.00	92,857,100	92,857,100.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.70204			0.00	0	200,000,000.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.20777			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.15399			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.22204			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.21734			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.22856			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.23203			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.46141			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.66617			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.23290			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.23290			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24442			0.00	0	3,908,200,000.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.21808			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24619			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.96181			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24442			0.00	0	3,680,000,000.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	97.16057			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.23746			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.23389			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	132.10391			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	133.04522			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.20486			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.20301			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.74816			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.20804			0.00	0	0.00

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	100.21217			0.00	237,500,000	237,500,000.00
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.21676			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.20512			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.20486			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.22438			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.47388			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.28884			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.31714			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.74504			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.47112			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	23.24202		100.00000	23.18382			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	13.21280		100.00000	13.18079			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.70569			0.00	10,000,000,000	5,000,000,000.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.47259			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.61579			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.80663			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.42443			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.56000	101.97355		7.56000	101.95276			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.82514			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	102.11890			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.54000	100.49791		8.54000	100.47507			0.00	0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.10000	119.40057		9.10000	119.37138		4,550,000,000,000.00		500,000,000	500,000,000.00
AIR03	On 09/03/2016	Spot Bond	6.98000	104.11210		6.98000	104.09269			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.72500	106.36148		8.72500	106.33639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.40726	100.00000	16.37075				0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.49000	107.40124	9.49000	107.37373				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.71500	166.44728	2.71500	166.44461				108,600,000,000.00	40,000,000	20,000,000.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.51326				0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.46722				0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	84.68677	100.00000	84.49074				0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.07873				0.00	20,000,000	10,000,000.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.08512				0.00	40,000,000	20,000,000.00
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	100.24028				0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.78329				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.19168				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	100.21357				0.00	100,000,000	50,000,000.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.08966				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.98348				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	114.65000				0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000	0.00000	93.55000				0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.72940				0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000	0.00000	87.22698				0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.55500	131.47855	2.55500	235.80903				0.00	0	0.00

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	110.82828			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	110.29633			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	98.76790			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	107.48241			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	88.78018			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.22424			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.05441			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.57000	164.83032		2.57000	208.83750			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	100.38642			0.00	0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN052	On 24/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.12109			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	32.92795		100.00000	32.85467			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	16.27829		100.00000	16.23885			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	16.37217		100.00000	16.33251			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	15.94970		100.00000	15.91106			0.00	0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000	38.79417		100.00000	38.70019			0.00	0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000	16.02557		100.00000	15.98675			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.36134			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.18896			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.99610			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.59000	103.56805		8.59000	103.54412			0.00	0	200,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.45925			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.13266			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.42098			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.62069			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	100.76440			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		8.91500	105.84953		8.91500	105.82416			0.00	0	1,900,000,000.00
BAW2	On 02/10/2015	Spot Bond		6.87500	102.27983		6.87500	102.26084			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	61.66352		100.00000	61.51082			0.00	0	0.00
BAW21	On 24/03/2022	Spot Bond		9.16500	100.83267		9.16500	100.80811			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.41395			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond		8.37500	103.41864		8.37500	103.39534			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond		10.79859	101.24570		10.79859	101.02679			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond		10.89367	100.14270		10.89367	100.16529			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond		10.90823	100.13185		10.90823	100.16656			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.97156			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond		10.92862	100.30663		10.92862	100.15733			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond		11.48193	100.69445		11.48193	100.66398			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.97093			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.97093			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.97100			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond		11.04859	99.96903		11.04859	99.94365			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond		11.00046	100.75998		11.00046	100.25450			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond		10.89367	100.14270		10.89367	100.16529			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA15	On 30/06/2016	Spot Bond	10.87939	100.75090		10.87939	100.43827			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.04501	97.62558		10.04501	100.25335			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.97239			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.97108			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.97108			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.61512			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.04935	102.94357		9.04935	101.72046			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.15000	99.88204		11.15000	99.85154			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97190			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.07500	78.20785		11.07500	98.13597			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	97.68565			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.97506			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	93.35088		9.28000	99.97452			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.97149			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.89000	74.69533		10.89000	100.63168			0.00	0	200,000,000.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.97231			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.97163			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.97163			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	97.47824			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.97264			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.97261			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	97.59163			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.97261			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.97258			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.97391			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	99.97270			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.98079			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.97926			0.00	0	0.00
BAYA48	On 31/03/2016	Spot Bond		100.00000	51.20000		100.00000	100.00000			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.79859	101.22788		13.79859	101.00695			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		14.98429	100.56909		14.98429	100.52928			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		13.82981	100.61272		13.82981	100.38136			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.96273			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	99.96273			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	99.96273			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	99.96136			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.96753			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	29.65969		100.00000	29.60342			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	18.69000		100.00000	18.64371			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.01000		100.00000	16.96788			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.50000		100.00000	10.47400			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.52550		100.00000	10.50000			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	12.69500		100.00000	12.66357			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	11.00000		100.00000	10.97276			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.30216			0.00	0	200,000,000.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.33580			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.86298			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	99.85431			0.00	600,000,000	300,000,000.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		7.93259		100.00000	7.91338			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		7.93259		100.00000	7.91338			0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		94.07216		100.00000	93.83033			0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		87.74038		100.00000	87.52998			0.00	0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		84.68677		100.00000	84.49074			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.11000		103.63081		2.11000	180.05456			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.62000		104.03860		7.62000	168.80983			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.62000		98.02616		7.62000	169.07436			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.00500		104.57209		8.00500	104.54954			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	7.49000		99.09470		7.49000	99.07490			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.15589			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.41928			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.06726			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.53979			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.63245			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.89148			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		38.88191		100.00000	38.78563			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	101.23670			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.26077			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.26879			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.36504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.49330			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	24.33529		100.00000	24.27503			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	24.33529		100.00000	24.27503			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	100.30280			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.30845			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		7.87500	102.02334		7.87500	102.00193			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.32541			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.35541			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	21.80137		100.00000	21.74856			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	21.80137		100.00000	21.74856			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	100.00000		0.00000	101.01047			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond		10.59000	105.38072		10.59000	104.78107			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond		0.00000	100.00000		0.00000	101.38007			0.00	20,000,000	10,000,000.00
BGL04	On 05/02/2025	Spot Bond		10.48000	100.06747		10.48000	99.86085			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.11082			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond		100.00000	65.33415		100.00000	65.21020			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.59848			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.64254			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond		8.20000	71.38513		8.20000	104.47954			0.00	0	2,200,000,000.00
BIDC43	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.18001			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.32157			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.64732			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.74680			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.63239			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.66342			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.71978			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.95357			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.35071			0.00	0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.34138			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	83.52287		100.00000	83.33559			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.51711			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.56005			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	96.10067			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.48753			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.84309			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.73877			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.70412			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.99919			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.63469			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.59846			0.00	1,600,000,000	400,000,000.00
BTC026	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.56333			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.35400			0.00	0	0.00
BTC028	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.14472			0.00	0	0.00
BTC029	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.09288			0.00	0	0.00

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	98.72489			0.00	0	0.00
BTC031	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.02461			0.00	0	0.00
BTC032	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.97077			0.00	0	0.00
BTC033	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC034	On 12/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.70685			0.00	0	0.00
BTC035	On 07/07/2015	Spot Bond	100.00000	78.83369		100.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	35.96152		100.00000	29.64563			0.00	0	0.00
BWZ18B	On 27/03/2018	Spot Bond	100.00000	8.67368		100.00000	8.65267		2,625,000,000,000,000.00	26,250,000,000	18,000,000,000.00	
BWZ20A	On 27/03/2020	Spot Bond	100.00000	1.45520		100.00000	100.00000		5,594,600,000,000,000.00	55,946,000,000	29,900,000,000.00	
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.26831			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.85223			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.07500	113.06139		9.07500	113.03367			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	106.47658			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.62500	106.14400		8.62500	106.11925			0.00	0	800,000.00
CBL12	On 06/09/2018	Spot Bond	12.09000	98.63769		12.09000	98.60623			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	98.59430			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.39000	99.30631		12.39000	99.27334			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.89689			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.50500	103.32400		9.50500	103.29750			0.00	0	500,600,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	97.61864			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.39000	96.66375		12.39000	96.63165			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.61719			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	92.28380			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.88209			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.66500		95.03745		10.66500	95.01018			0.00	0	1,800,000.00
CCT01	On 23/06/2023	Spot Bond	9.47000		120.79790		9.47000	120.76720			0.00	0	40,000,000.00
CCT02	On 12/06/2024	Spot Bond	9.75000		114.60621		9.75000	114.57624			0.00	0	60,000,000.00
CCT03	On 15/03/2025	Spot Bond	8.63000		117.15159		8.63000	117.12470			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.65769			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.27500		100.80416		11.27500	100.77412			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.08137			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	103.18400			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.84580		10.00000	107.81770			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.29889			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.18207			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.69926			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.95674			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.68368			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.97713			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000		100.00000		0.00000	99.97586			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.97486			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.40934			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.39503			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.47065			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.22687			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.82246			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	102.45446		10.11000	102.42655			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.84147			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	121.13216		2.76000	121.13003			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	118.37710		3.14000	120.99935			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	100.68334		8.25000	100.66123			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		2.87500	127.98952		2.87500	122.17939			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	126.28645		2.40000	120.55518			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.31586			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond		8.23000	104.26803		8.23000	104.24492			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.49759			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.51531			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond		8.28000	104.36135		8.28000	104.33809			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond		8.28000	104.36135		8.28000	104.33809			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond		8.33000	103.19179		8.33000	103.16866			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.23222			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.25520			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.84600		10.00000	107.81800			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.84600		10.00000	107.81800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.88368		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	100.75688		0.00		0	0.00	
CLN242	On 24/02/2019	Spot Bond	9.35000	100.88743	9.35000	100.86196		0.00		0	0.00	
CLN243	On 24/02/2019	Spot Bond	9.35000	100.88743	9.35000	100.86196		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	100.00000		0.00		0	0.00	
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.90399		0.00		0	0.00	
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.55504		0.00		0	0.00	
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.99606		0.00		0	0.00	
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.99606		0.00		0	0.00	
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.99606		0.00		0	0.00	
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.46378		0.00		0	0.00	
CLN262	On 26/03/2019	Spot Bond	8.82000	102.86795	8.82000	102.84382		0.00		0	0.00	
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.98680		0.00		0	0.00	
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.26302		0.00		0	0.00	
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.54090		0.00		0	0.00	
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.53976		0.00		0	0.00	
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.58098		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.74201			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.82707			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.74259			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.96867			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.36154			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.23531			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.12942			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.20751			0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.39523			0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.05489			0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.29253			0.00	0	0.00
CLN291	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.09210			0.00	0	0.00
CLN292	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.22188			0.00	0	0.00
CLN292/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.84600		10.00000	107.81800			0.00	0	0.00
CLN293	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.83607			0.00	0	0.00
CLN294	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.09104			0.00	0	0.00
CLN295	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.88916			0.00	0	0.00
CLN296	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.24746			0.00	0	0.00
CLN297	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.85895			0.00	0	0.00
CLN298	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.99974			0.00	0	0.00
CLN299	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN301	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	141.73783			0.00	0	0.00
CLN302	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.44438			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN303	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	142.83641			0.00	0	0.00
CLN304	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	141.00939			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000		100.00000		0.00000	140.06975			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	137.81281			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	138.41045			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.00296			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.26500		99.81892		10.26500	99.79132			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.78500		96.50770		10.78500	96.48015			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000		100.00000		0.00000	100.24757			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.98043			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.38979			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.35452			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500		108.05295		8.80500	103.63495			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.21808			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.37350			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	134.71120			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.23179			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000		100.00000		0.00000	100.24704			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.23763			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.32821			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000		100.00000		0.00000	80.96551			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.25902			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	122.02611			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	122.15627			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.37572			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.28554			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.32622			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.26945			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.20812			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.23969			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.36252			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.04735			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.29470			0.00	0	300,000,000.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.60527			0.00	0	0.00
CLN354		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN358		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.31560			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.43063			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.19904			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	9.44500	108.49959		9.44500	106.86851			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.22025			0.00	0	0.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	103.77645			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	11.58500	110.02144		11.58500	108.00136			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.42347			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN367	On 06/08/2023	Spot Bond	11.61500	107.63424		11.61500	107.60068			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000	107.38969		10.02000	107.36069			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.42347			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.46513			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	102.56722			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.21687			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.22142			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.22156			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	8.96500	104.44938		8.96500	104.42448			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.24047			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000	100.19368		10.57000	100.16563			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	100.32060		11.00000	100.29141			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.38225			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.24442			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.40739			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.37500	104.11759		11.37500	104.08630			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.26750			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.22132			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.57670			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.23622			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	99.96071			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN391	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.20409			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.20751			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	89.82077			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.21940			0.00	0	0.00
CLN395	On 02/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.49887			0.00	0	0.00
CLN396	On 20/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.26163			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond		7.01000	40.69356		7.01000	41.30015			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	177.94188			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		8.00500	104.57209		8.00500	148.89772			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		7.62000	38.27759		7.62000	168.80983			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		7.62000	38.71847		7.62000	169.07436			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	96.09429			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	96.06090			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.78658			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.78658			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.23487			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.21991			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.22290			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.78384			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.22204			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.38979			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.20248			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF12	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.21620			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.21486			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.21615			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000		100.00000		0.00000	100.78198			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.77971			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.41000		105.19987		8.41000	103.57190			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.27500		104.83906		8.27500	104.81572			0.00	0	855,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.60500		118.36118		9.60500	118.33067			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.33500		105.61269		7.33500	105.59179			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.17500		107.49059		9.17500	107.46439			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.22500		108.93884		9.22500	108.91186			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.59500		97.25839		9.59500	97.23335			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.35000		98.85879		10.35000	98.83139			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.35000		96.66199		10.35000	96.63519			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.67338			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.32873			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		9.54173		100.00000	9.51862			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.68600			0.00	20,000,000	10,000,000.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.14661			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000		0.00000	102.99773			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.64890			0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.68704			0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.75863			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.59334		100.00000	9.57009			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL03U	On 12/12/2018	Spot Bond	100.00000	11.59821	100.00000	11.57010				0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	10.94000	103.12645	10.94000	102.93968				0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	13.66550	100.00000	13.63240				0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	5.78483	100.00000	5.77082				0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	14.36953	100.00000	14.33473				0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.20207				0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.65000	98.27294	7.65000	98.25289				0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.72055				0.00	0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.64131				0.00	0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.52372				0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	62.61472	100.00000	62.45793				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.44273				0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	99.78846				0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.06772				0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.11847				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.28502				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000	0.00000	102.31398				0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.24836				0.00	0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000	100.00000	0.00000	100.35216				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.76987				0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.16500	106.68552	8.16500	106.66207				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.08000	113.35968	7.08000	113.33802				0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.03000	106.95723	8.03000	106.93397				0.00	0	1,450,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV23	On 27/02/2023	Spot Bond		8.79500	107.63488		8.79500	107.60929			65,158,637,000.00	7,408,600	1,056,022,400.00
DV24	On 18/02/2024	Spot Bond		8.85500	106.14279		8.85500	106.11739			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond		9.04000	109.41529		9.04000	109.38857			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.12667			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00001			0.00	600,000,000	300,000,000.00
DVC007	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.25931			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.71748			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.32885			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.33364			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.85459			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.04701			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.60047			0.00	0	0.00
E170	On 01/08/2020	Spot Bond		7.56500	127.81599		7.56500	127.78977			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	92.85156			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		2.20500	101.14781		2.20500	101.14755			60,637,500,000,000.00	27,500,000,000	27,500,000,000.00
EL15	On 29/06/2015	Spot Bond		1.20000	101.20055		1.20000	134.78061			51,240,000,000,000.00	42,700,000,000	43,900,000,000.00
EL28	On 02/05/2028	Spot Bond		2.16500	122.91461		2.16500	122.91444			0.00	0	8,200,000,000.00
EL29	On 19/11/2029	Spot Bond		2.14500	110.66216		2.14500	110.66207			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond		2.12500	110.79545		2.12500	110.79542			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond		2.13500	103.62516		2.13500	103.62513			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond		2.18500	101.45461		2.18500	101.45440			65,550,000,000,000.00	30,000,000,000	30,000,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM01	On 28/07/2020	Spot Bond		9.01500	108.20785		9.01500	108.18150			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond		8.91500	108.76391		8.91500	108.73814			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond		9.40000	107.97913		9.40000	107.95174			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond		9.67500	99.57382		9.67500	101.06067			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond		9.81500	111.26943		9.81500	108.68691			0.00	0	4,983,332,900.00
EPF001	On 19/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.83865			0.00	1,200,000,000	600,000,000.00
EPF002	On 28/05/2018	Spot Bond		0.00000	100.00000		0.00000	96.90962			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.36954			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.11271			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.07027			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.01389			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond		0.00000	100.00000		0.00000	102.55540			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.62808			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.68533			0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.70684			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	85.41724		100.00000	85.22222			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.90500	103.61206		10.90500	103.58194			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.98140			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.44760			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.52685			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.47000	97.69027		9.47000	97.66544			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	99.83300			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	97.67418			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.90091			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	100.95640			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.84600		10.00000	107.81800			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.81093			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.84396			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.80432			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.83185			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.82328			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.81216			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.00000	100.93274		7.00000	100.91394		313,600,000,000,000.00	44,800,000,000	45,100,420,000.00	
ES18	On 20/04/2018	Spot Bond	7.50000	108.80836		7.50000	108.78636		150,357,000,000.00	20,047,600	16,186,850,300.00	
ES23	On 25/01/2023	Spot Bond	8.09500	112.65382		8.09500	112.62912		13,066,317,590,000.00	1,614,122,000	52,337,439,800.00	
ES26	On 02/04/2026	Spot Bond	8.41500	95.95388		8.41500	95.93215		266,147,033,229,000.00	31,627,692,600	46,311,130,700.00	
ES33	On 15/09/2033	Spot Bond	9.27500	84.77249		9.14000	85.80317		263,597,399,520,000.00	28,420,204,800	62,876,424,700.00	
ES42	On 25/04/2042	Spot Bond	9.18500	96.85302		9.18500	96.82914		1,561,450,000,000.00	170,000,000	17,900,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.84179			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.86810			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.72949			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.47256			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.07765			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.75647			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	103.35193			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.68779			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.54921			0.00	0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.35984			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.86149		100.00000	11.83180			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.54445		100.00000	11.51554			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.29515			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.08326			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.32901			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.35155			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	8.99000	100.78946		8.99000	100.76511			179,800,000,000.00	20,000,000	10,000,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.37847			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37840			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.40552			0.00	20,000,000	10,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	99.64878			0.00	3,000,000,000	7,092,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.64507			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	100.65563			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.66500	105.50121		9.66500	104.74590			0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.63228			0.00	0	60,000,000.00
FRBC21	On 21/12/2018	Spot Bond	9.77000	110.08755		9.77000	110.05870			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.86514			0.00	100,000,000	730,000,000.00
FRBI22	On 31/01/2022	Spot Bond	2.17500	131.37850		2.17500	132.25966			130,500,000,000.00	60,000,000	30,000,000.00
FRBI23	On 07/12/2023	Spot Bond	2.24000	127.32343		2.24000	275.28453			89,600,000,000.00	40,000,000	20,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.41000	104.37513		2.41000	110.94907			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI28	On 31/03/2028	Spot Bond	2.44500	101.71726		2.44500	160.24551			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.19500	120.23101		2.19500	220.11601			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.15500	103.34653		7.15500	103.32692			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.68700	65.71775		7.68700	65.10133			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.42800	42.19144		9.42800	41.28641			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.67000	40.86135		9.67000	39.94653			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	98.91599		100.00000	99.18478			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.74958			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26169			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.22692			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24886			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.22044		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.22044		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.24442			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	100.23310			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26423			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	100.24047			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.17713		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	100.25545			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.31366			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.30456			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	21.39095		100.09221	21.33909			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.21860			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.32367			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.29084			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.64632			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.24342			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	100.24612			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.22499			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.22862			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.29806			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.22468			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	61.76058		13.22500	61.73875			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.21200			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.21227			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.31247			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.22177			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.64000	96.28153		3.64000	99.60718			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.23126			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.23126			0.00	0	4,600,000,000.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.79439			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.21639			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.21808			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.21306			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.35364			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.24889			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.01825			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.33966			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.56895			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.28502			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.22652			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.28931			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.21067			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.22862			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.22862			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.28210			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.94165			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.93830			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.89273			0.00	3,000,000,000	1,800,000,000.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.84600		10.00000	107.81800			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.62746			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.24127			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.61458			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.87536			0.00	0	1,000,000,000.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.55090			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.55511			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.56805			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.42481			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.56805			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.41908			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.19033			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.29697		8.75000	101.27234			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.22441			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.70694		100.00000	9.68342			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.89864		100.00000	8.87709			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC209	On 07/10/2020	Spot Bond	0.00000	100.00000		0.00000	97.25349			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000	10.39592		100.00000	10.37073			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	98.01315			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000	23.67208		100.00000	23.61346			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.08937			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000	9.18695		100.00000	9.16469			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000	17.73198		100.00000	17.68758			0.00	0	3,000,000,000.00
FRC215	On 07/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.08933			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000	17.70074		100.00000	17.65642			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.08667			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.03209			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.20639			0.00	180,000,000	90,000,000.00
FRC220	On 04/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.13292			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.98500	125.80589		2.98500	125.80291			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.99000			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.97696			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.97696			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.85110			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.22214			0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.40583			0.00	0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.28290			0.00	0	0.00
FRC229	On 30/03/2017	Spot Bond	100.00000	21.02245		100.00000	100.00000			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.24418			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.24288			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.46715			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.39444			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.51500	115.18453		3.51500	121.77268			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.24715			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.24956			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.56500	106.35806		3.56500	121.40013			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.54500	104.13160		3.54500	121.54899			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		3.39500	100.38627		3.39500	125.84809			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond		3.46500	101.54674		3.46500	134.98556			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.56369			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.21614			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.24559			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.28504			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.27493			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.23469			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.23442			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.27264			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	10.52350		100.00000	10.49800			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	35.24123		100.00000	35.15585			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond		100.00000	98.54015		100.00000	98.18182		60,000,000,000,000.00	600,000,000	300,000,000.00	
FRD09U	On 26/06/2017	Spot Bond		100.00000	19.87156		100.00000	19.82343			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond		100.00000	8.82220		100.00000	8.80083			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond		100.00000	10.36960		100.00000	10.67076			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.87872			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.25990			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.55183			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.71689			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.00134			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	97.11158			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000		0.00000	98.70146			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.95829			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.05800		84.20360		2.05800	104.50895			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.30500		105.42059		2.30500	137.92838			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.36902			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.92550		10.38000	101.89649			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.92550		10.38000	101.89649			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	101.47760			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.44500		102.42129		2.44500	111.19596			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.50500		209.00899		2.50500	210.74082			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.41500		111.78589		2.41500	111.78495			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.87160			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.53500		208.12952		2.53500	209.85972			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.58122			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.49500		110.12140		2.49500	110.12024			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.50500		110.03029		2.50500	110.02911			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.07124			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	44.84400			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.95658			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.61000		108.02377		2.61000	108.02230			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.65500		114.34327		2.65500	206.38029			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.70500		112.68622		2.70500	204.95146			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.42500		97.00555		2.42500	97.00473			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.73500		161.09186		2.73500	204.10003			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	2.88500		90.00783		2.88500	102.97175			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.87240			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.36000		126.25088		2.36000	272.96470			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.25000		127.23363		2.25000	275.09032			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.97000		120.96423		2.97000	261.53021			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.64500		101.09901		2.64500	128.46841			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.33261			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.17500		132.25987		2.17500	128.21560			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.58331			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.78796			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.17693			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.28500		111.61225		2.28500	111.61174			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		22.25185		104.97509	22.19554			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		26.00948		101.07593	25.94586			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		19.23324		100.44759	19.18645			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		24.53042		100.76967	24.47058			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS81	On 30/10/2042	Spot Bond		2.02500	119.98318		2.02500	119.98351			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	97.22373		2.35500	111.48910			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.77327			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.38500	96.96662		2.38500	111.19418			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.74463			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.45000	125.45360		2.45000	343.66142			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	101.04265			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.67811			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		7.43000	101.11541		7.43000	101.09538			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond		7.75500	102.00089		7.75500	101.97981			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond		7.96000	111.57638		7.96000	111.55245			0.00	0	2,500,000,000.00
FRX19	On 15/11/2019	Spot Bond		8.48000	105.31926		8.48000	105.29510			0.00	0	1,160,000,000.00
FRX20	On 01/10/2020	Spot Bond		9.06500	98.63499		9.06500	98.61096			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond		9.40500	91.54479		9.40500	91.52193			470,250,000,000.00	50,000,000	30,000,000.00
FRX24	On 10/12/2024	Spot Bond		9.43000	111.51742		9.43000	111.48919			94,300,000,000.00	10,000,000	10,000,000.00
FRX26	On 01/10/2026	Spot Bond		9.77000	96.58848		9.77000	98.10771			1,954,000,000,000.00	200,000,000	680,000,000.00
FRX30	On 31/01/2030	Spot Bond		10.08500	98.17263		10.08500	98.98573			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond		10.20000	95.52670		10.20000	95.50045			2,856,000,000,000.00	280,000,000	240,000,000.00
FRX45	On 14/04/2045	Spot Bond		9.71000	87.09539		9.71000	87.07271			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.19337			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.19606			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1A5	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.20274			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.21346			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.22150			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.25624			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.71524			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.74605			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.59576			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.77385			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.80472			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.83044			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.94348			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond		100.00000	56.45939		100.00000	56.31801			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond		100.00000	9.47231		100.00000	9.44859			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond		100.00000	1.58919		100.00000	1.58521			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond		100.00000	0.26662		100.00000	0.26595			0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4A1U	On 20/03/2018	Spot Bond		100.00000	8.82220		100.00000	8.80083			0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond		100.00000	1.48012		100.00000	1.47653			0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond		100.00000	0.24832		100.00000	0.24772			0.00	0	0.00
FS4A4U	On 20/09/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4A5U	On 20/09/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS4B1U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	0.00000	100.00000	0.00000			0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000	0.00000	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	101.76380	0.00000	101.76380			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.69358	0.00000	101.69358			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	8.87500	105.56092	8.87500	105.53574	8.87500	105.53574			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	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	100.94093	0.00000	100.94093			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	9.37422	100.00000	9.35151	100.00000	9.35151			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	16.26707	100.00000	16.22767	100.00000	16.22767			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	11.54438	100.00000	11.51642	100.00000	11.51642			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.26060	0.00000	101.26060			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.31006	0.00000	101.31006			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.37143	0.00000	101.37143			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.45661	0.00000	101.45661			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	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	101.46200	0.00000	101.46200			0.00	470,000,000	570,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.54751	0.00000	101.54751			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.12283	0.00000	101.12283			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.40042	0.00000	100.40042			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000	0.00000	100.77531	0.00000	100.77531			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRT08	On 24/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.12362			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond		100.00000	0.00001		100.00000	0.00001			0.00	0	562,300,000.00
GSIS03	On 26/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.07394			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond		0.00000	100.00000		0.00000	101.53863			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.45813			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond		100.00000	9.80601		100.00000	9.78146			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.57464			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.35684			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond		0.00000	100.00000		0.00000	101.16703			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.18072			0.00	0	60,000,000.00
HILC19	On 07/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.94093			0.00	0	0.00
HILC20	On 24/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.10632			0.00	12,000,000,000	3,000,000,000.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.50121			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.16581	101.80000		7.16581	100.80997			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	101.56804			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.16663	101.83358		8.16663	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	101.65393			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1D5	On 19/07/2015	Spot Bond		8.61718	101.92147		8.61718	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	101.75889			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	101.53368			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.73948			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.79994			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.09101			0.00	0	100,000,000.00
HPF04/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.84600		10.00000	107.81800			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		8.75500	103.06130		8.75500	103.03690			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.93322			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.87675			0.00	0	150,000,000.00
HWAY20	On 31/07/2020	Spot Bond		7.76000	110.13147		7.76000	110.10831			0.00	0	1,580,000,000.00
HWAY23	On 07/12/2023	Spot Bond		2.11000	128.49775		2.11000	277.82451			0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.11000	131.27864		2.11000	283.83707		29,540,000,000,000.00	14,000,000,000	7,000,000,000.00	
HWAY34	On 31/07/2034	Spot Bond		9.12000	102.65634		9.12000	102.63105			0.00	0	2,343,600,000.00
HWAY35	On 31/07/2035	Spot Bond		9.13000	102.58544		9.13000	102.56013			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	98.64865		100.00000	98.91599			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	32.84757		100.00000	32.76800			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	64.69721		100.00000	64.53701			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	30.10390		100.00000	30.02936			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	23.12576		100.00000	23.06786			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWF07U	On 26/03/2015	Spot Bond	100.00000		98.64865		100.00000	98.91599			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		107.84600		10.00000	107.81800			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.74500		117.67884		1.74500	117.68004			86,578,175,000.00	49,615,000	66,017,513,600.00
I2038	On 31/01/2038	Spot Bond	1.68500		127.33256		1.68500	127.33406			97,635,640,000.00	57,944,000	97,240,659,000.00
I2046	On 31/03/2046	Spot Bond	1.82000		125.43472		1.82000	125.43576			3,865,881,656,000.00	2,124,110,800	71,705,721,100.00
I2050	On 31/12/2050	Spot Bond	1.87000		134.03523		1.87000	134.03613			23,230,430,300,000.00	12,422,690,000	23,156,533,800.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.26479			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.83000		101.92606		7.83000	101.90478			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.62500		106.58306		7.62500	106.56139			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.65000		101.72442		7.65000	101.70332			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.13886			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	2.23500		99.63962		2.23500	128.47048			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.24500		103.63078		2.24500	131.68700			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.94882			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000		100.00000		0.00000	100.59044			0.00	0	240,000,000.00
IBL39	On 02/04/2018	Spot Bond	7.74500		102.64176		7.74500	102.62034			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.38795			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.10376			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.92389			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.84600		10.00000	107.81800			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond	8.32000		101.17032		8.32000	101.14766			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond	8.70000		95.89791		8.70000	95.87534			0.00	0	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.26290			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond	8.41500		97.14426		8.41500	97.12226			0.00	0	2,190,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL50	On 02/08/2020	Spot Bond	8.75000		102.88055		8.75000	102.85621			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.99567			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.12131			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond	7.90000		100.35657		7.90000	100.33508			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond	8.10000		101.33289		8.10000	101.31066			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.23550			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.87253			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond	7.39500		103.00253		7.39500	102.98187			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond	8.06000		104.82315		8.06000	104.80027			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.07500		108.26207		9.07500	108.23553			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.98161			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.22745			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.18392			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000		100.00000		0.00000	101.20851			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000		100.00000		0.00000	101.23296			0.00	600,000,000	300,000,000.00
IBL66	On 12/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.37206			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond	2.97500		125.46950		2.97500	125.88040			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000		0.00818		100.00000	0.00817			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.37156			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.35268			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.31500		103.76639		8.31500	103.74316			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.69254			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.71546			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG06	On 24/11/2024	Spot Bond	9.35000	104.58086		9.35000	104.55446			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	102.23392		5.00000	102.21995			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	102.23392		5.00000	102.21995			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.80815		5.00000	100.79439			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	102.23612		5.00000	102.22225			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.18313		4.00000	100.17234			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	101.81151		4.00000	101.80043			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	39.25925		100.00000	46.54477			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	39.10462		100.00000	46.40931			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	39.10462		100.00000	46.40931			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	103.08550		9.20000	103.06003			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.97338			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.60036		100.00000	7.58195			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.35272			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.07930			0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	14.94967		100.00000	14.91223			0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	98.54015		100.00000	98.18182			0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	15.76887		100.00000	15.72982			0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	17.02650		100.00000	16.98386			0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.37174		100.00000	1.36912			0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	8.33063		100.00000	8.39669			0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	9.43301		100.00000	9.40939			0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	11.45303		100.00000	11.42468			0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000	26.87258		100.00000	31.64541			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN291U	On 09/07/2015	Spot Bond	100.00000		78.49462	100.00000	78.32618				0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		73.00000	100.00000	72.85429				0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		72.13439	100.00000	71.99211				0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		88.16425	100.00000	87.95181			120,000,000,000,000.00	1,200,000,000	1,200,000,000.00	
INA515	On 07/04/2015	Spot Bond	6.30000		99.87932	6.30000	99.77612				0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.30000		99.75894	6.30000	99.65598				0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.40000		99.63313	6.40000	99.52881				0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.50000		99.38057	6.50000	99.27516				0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.50000		99.25761	6.50000	99.15245				0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.50000		99.01259	6.50000	98.90795				0.00	0	0.00
INA523	On 03/06/2015	Spot Bond	6.50000		98.87312	6.50000	98.76877				0.00	0	0.00
INA524	On 09/06/2015	Spot Bond	6.55000		98.75942	6.55000	98.65451				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	99.97575				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.79859		100.90430	10.79859	100.73689				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.79859		100.14681	10.79859	100.09479				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.16692				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.16410				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		99.94730	6.50000	99.92974				0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.23784				0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000	0.00000	93.40197				0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.28164				0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.49439				0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.84600	10.00000	107.81800				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.16004			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	102.35251			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.40924			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.98267			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.36015			0.00	0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.00075			0.00	0	0.00
ING298	On 17/09/2015	Spot Bond	100.00000	68.22430		100.00000	68.09701			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	106.29671			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.30906			0.00	0	30,000,000.00
IP273U	On 14/04/2015	Spot Bond	100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.59335			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.84600		10.00000	107.81800			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.60910			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.62985			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.34000	104.92491		8.34000	104.90136			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.96159			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	99.96066			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	99.96007			0.00	20,000,000	10,000,000.00
IPF10	On 15/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.52711			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.60398			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.31882			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.06500	104.78203		9.06500	104.75637			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.42722			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.31500	103.31517		8.31500	103.29231			166,300,000,000.00	20,000,000	1,390,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	99.84367			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.67068			0.00	60,000,000	200,000,000.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	100.05727			0.00	50,000,000	25,000,000.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.17016			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.22500	103.33969		8.22500	103.31684			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	101.67867			0.00	40,000,000	20,000,000.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.58806			0.00	20,000,000	10,000,000.00
IV017	On 31/01/2022	Spot Bond		3.52500	95.77334		3.52500	125.89804			0.00	0	60,000,000.00
IV019	On 31/03/2028	Spot Bond		3.62500	140.91958		3.62500	146.40833			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	99.93347			0.00	40,000,000	20,000,000.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.83007			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.70940			0.00	2,000,000,000	1,000,000,000.00
IV025	On 12/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.42762			0.00	80,000,000	120,000,000.00
IV026	On 27/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.06505			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond		3.74500	97.85101		3.74500	106.26189			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond		3.74500	97.76944		3.74500	105.25422			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.47450			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond		0.00000	100.00000		0.00000	101.04892			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond		9.86000	115.79639		9.86000	115.76561			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond		0.00000	100.00000		0.00000	103.50221			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond		3.72500	139.40937		3.72500	139.40334			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond		100.00000	90.79602		100.00000	90.57072			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond		100.00000	89.24205		100.00000	89.02439			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA513	On 26/03/2015	Spot Bond	6.30000		99.91377		6.30000	99.93101			0.00	0	0.00
IVA514	On 02/04/2015	Spot Bond	6.30000		99.96549		6.30000	99.86211			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond	6.30000		99.84490		6.30000	99.74176		25,200,000,000,000.00	4,000,000,000	2,000,000,000.00	
IVA516	On 16/04/2015	Spot Bond	6.30000		99.72460		6.30000	99.62171			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond	6.40000		99.59833		6.40000	99.49408			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond	6.50000		99.34541		6.50000	99.24007			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond	6.50000		99.09996		6.50000	98.99513			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond	6.50000		98.97768		6.50000	98.87312			0.00	0	0.00
IVA523	On 04/06/2015	Spot Bond	6.50000		0.00000		6.50000	98.75140			0.00	0	0.00
IVA524	On 11/06/2015	Spot Bond	6.55000		98.72443		6.55000	98.61960			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.58814			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.84600		10.00000	107.81800			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.46084			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.85123			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.74306			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.78460			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.58532			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.63015			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.64068			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.66170			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.56705			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.49166			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.26570			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.23371			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.86071			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.61763			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.61156			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.83824			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.50537			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.28756			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.13501			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.21747			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.99978			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	99.99976			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.99975			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.66000	104.09576		8.66000	104.07139			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	13.75001		100.00000	13.71925			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	11.83569		100.00000	11.80639			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.37716			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		8.73500	104.61987		8.73500	104.59517			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.29003			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.86104			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.27636			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond		0.00000	100.00000		0.00000	103.40849			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.23598			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.35740			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC047	On 27/10/2015	Spot Bond	7.02500	103.42872		7.02500	103.40911			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.16214			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.77543			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.59280			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.21636			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.98219			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.05110			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.55291			0.00	0	0.00
IVC055	On 26/03/2020	Spot Bond	100.00000	9.54739		100.00000	1.45520		800,000,000,000,000.00	8,000,000,000	8,000,000,000.00	
JAS01	On 31/01/2018	Spot Bond	0.00000	100.00000		0.00000	101.51721			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.28983			0.00	1,140,000,000	570,000,000.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.38901			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	56.31801		100.00000	56.17698			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	102.01070			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.36833			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.38159			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.52965			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	59.41234		100.00000	59.26521			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.65105			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.44861			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.00000	142.03439		8.00000	148.70843			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.13280			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.19510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.63102			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.17467			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.97955			0.00	900,000,000	1,000,000,000.00
LBK11	On 28/11/2019	Spot Bond	9.70000		102.94947		9.70000	102.92253			0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		100.89452		9.71000	100.86810			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.18681			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.40500		99.40781		8.40500	99.38521			0.00	0	3,261,300,000.00
LGL03	On 03/04/2018	Spot Bond	8.47500		97.76133		8.47500	97.73903			0.00	0	20,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.37000		100.26924		9.37000	100.24388			0.00	0	580,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.42745			0.00	20,000,000	70,000,000.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.51629			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.04500		104.24985		9.04500	104.22452			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.56160			0.00	100,000,000	50,000,000.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.98424			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.81499			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.84795			0.00	414,000,000	207,000,000.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.90896			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.42149			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.85478			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.26489			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.56462			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.27006			0.00	0	0.00
MAQ068	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	98.76391			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.49171			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.49534			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.97231			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.47119			0.00	0	100,000,000.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.09658			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.75659			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.07656			0.00	800,000,000	400,000,000.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.58358			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.90209			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.35553			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.46210			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.97003			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.94818			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.96954			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.39787			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	52.32995		100.00000	52.20318			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	23.88369		100.00000	23.82456			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	17.84186		100.00000	17.79767			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	17.93875		100.00000	17.89433			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	17.22185		100.00000	17.17873			0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000	23.30036		100.00000	23.24202			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.32000	106.52625		8.32000	106.50240			0.00	0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.34000	105.98376		8.34000	105.95998			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	102.10596			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.83243			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.76823			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000		0.00000	101.84542			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.56000		101.33182		7.56000	101.31116			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.31000		105.44197		8.31000	105.41825			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	8.99000		107.41046		8.99000	107.38436			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.19470			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.20141			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.05000		104.47405		9.05000	104.64969			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.19500		100.90825		7.19500	100.88901			0.00	0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.66481			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.48500		103.48271		8.48500	103.45908			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.27185			0.00	0	141,000,000.00
MMIG02	On 17/03/2026	Spot Bond	8.86500		108.68107		8.86500	105.81609			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	100.64940			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		22.06737		100.00000	22.01392			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.72908			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.18500		103.38656		8.18500	103.36377			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.14500		102.59141		7.14500	102.57173			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.17500		106.13448		8.17500	106.11100			0.00	0	1,040,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771		7.15319		100.89771	7.13514			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		7.24550		100.61875	7.22726			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	96.42330			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.92946			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	101.00923			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	1.03250	100.00000	1.02991				0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	1.03250	100.00000	1.02991				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.44000	101.99683	8.44000	101.97354				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.66500	100.29453	7.66500	100.27370				0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.57000	104.55457	8.57000	104.53034				0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.31500	105.23137	8.31500	105.20807				0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	8.77500	106.15567	8.77500	106.13089				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.68850				0.00	0	50,000,000.00
NBK14A	On 26/06/2021	Spot Bond	8.67500	105.32745	8.67500	105.31577				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.71164				0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond	8.91500	100.51508	8.91500	100.47284				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.80222				0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond	9.60000	100.19833	9.60000	100.17239				0.00	0	170,000,000.00
NBK16B	On 25/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.38781				0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.70675				0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.05394				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK19B		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.82445			0.00	0	0.00
NBK20B		On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.09972			0.00	160,000,000	80,000,000.00
NBK21B		On 10/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.94070			0.00	0	0.00
NBK22B		On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.93542			0.00	0	0.00
NBK23B		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.96039			0.00	0	0.00
NBK24B		On 11/02/2022	Spot Bond	0.00000	100.00000		0.00000	100.95474			0.00	0	0.00
NBK25B		On 12/02/2025	Spot Bond	0.00000	100.00000		0.00000	101.02886			0.00	60,000,000	200,000,000.00
NBK2A		On 15/09/2015	Spot Bond	7.01500	101.98218		7.01500	101.96319		70,150,000,000,000.00	10,000,000,000	10,000,000,000	5,740,000,000.00
NBK2B		On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.93194			0.00	0	0.00
NBK3A		On 09/09/2019	Spot Bond	8.34000	111.79631		8.34000	111.77150			0.00	0	1,360,700,000.00
NBK4		On 28/10/2024	Spot Bond	10.17500	39.52983		10.17500	39.51934			0.00	0	0.00
NBK6A		On 19/04/2015	Spot Bond	6.94500	104.46235		6.94500	104.44255			0.00	0	930,000,000.00
NBK6B		On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.54897			0.00	0	0.00
NBK7B		On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.59645			0.00	0	0.00
NBK9A		On 23/03/2016	Spot Bond	7.44000	101.97976		7.44000	101.95952			0.00	0	1,880,000,000.00
NBK9B		On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.14111			0.00	0	0.00
NCLN54		On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.98295			0.00	0	0.00
NCLN55		On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.83222			0.00	0	0.00
NCLN56		On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.66473			0.00	0	0.00
NCLN58		On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.61560			0.00	0	0.00
NCLN61		On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.47267			0.00	0	0.00
NCLN62		On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.58478			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.34555		0.00		0	0.00	
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.29016		0.00		0	0.00	
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	91.89823		0.00		0	0.00	
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	99.84991		0.00		0	0.00	
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.92683		0.00		0	0.00	
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.21011		0.00		0	0.00	
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.19938		0.00		0	0.00	
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.47701		0.00		0	0.00	
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.19279		0.00		0	0.00	
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.18976		0.00		0	0.00	
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.18962		0.00		0	0.00	
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	101.18208		0.00		0	0.00	
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.21808		0.00		0	0.00	
NCLN83	On 20/03/2024	Spot Bond	9.34500	109.79398	9.34500	108.15450		0.00		0	0.00	
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.21676		0.00		0	0.00	
NCLN85	On 20/03/2024	Spot Bond	9.38000	108.53469	9.38000	107.14665		0.00		0	0.00	
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.21808		0.00		0	0.00	
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.19639		0.00		0	0.00	
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.19645		0.00		0	0.00	
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.22019		0.00		0	0.00	
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.22283		0.00		0	0.00	
NCLN92	On 02/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.56055		0.00		0	0.00	
NED11	On 17/09/2015	Spot Bond	7.73500	101.60941	7.73500	101.58864		0.00		0	0.00	
NED13	On 25/07/2023	Spot Bond	0.00000	100.00000	0.00000	101.53431		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000	0.00000	99.36272				0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.52000	109.15233	9.52000	110.76726				0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000	0.00000	103.44545				0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000	0.00000	101.81770				0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000	100.00000	0.00000	101.79270				0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.86578				0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500	122.33628	9.44500	122.30508				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	100.89869				0.00	40,000,000	130,000,000.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.84600	10.00000	107.81800				0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.26000	169.26097	2.26000	169.26035				0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.60500	95.67984	2.60500	138.17641				0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000	184.89662	3.45000	184.88761				0.00	0	0.00
NILB13	On 31/01/2025	Spot Bond	2.99500	104.97233	2.99500	105.38320				0.00	0	0.00
NILB14	On 31/03/2028	Spot Bond	3.21500	146.72002	3.21500	137.32966				0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.10000	106.99839	8.10000	106.97493				0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.73000	108.08526	8.73000	108.05905				0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.71350				0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.71871				0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000	0.00000	100.67555				0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000	0.00000	100.69931				0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000	0.00000	100.68508				0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	8.93000	108.07148	8.93000	110.00653				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.69937			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.71354			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.70406			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.13000		108.05792		9.13000	108.03053			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.73261			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.72303			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.72778			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.90287			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.84521			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.74201			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.06500		117.10722		8.06500	117.08179			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.76500		124.10532		8.76500	124.07591			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.15500		173.01504		2.15500	173.01491			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.55000		124.41270		9.55000	124.38082			0.00	0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.70673			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.52059			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.17490			0.00	1,020,000,000	510,000,000.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.45523			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.65286			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.75299			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.83517			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		17.19358		100.00000	17.15052			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		64.69515		100.00000	64.53494			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.03500		104.83146		7.03500	104.81155			0.00	0	812,430,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OML02		On 21/11/2024	Spot Bond	0.00000	100.00000		0.00000	100.67377			0.00	0	0.00
OML03		On 27/11/2024	Spot Bond	9.25000	103.17907		9.25000	103.14040			0.00	0	0.00
OML04		On 19/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.25440			0.00	0	0.00
OML05		On 19/03/2025	Spot Bond	9.39500	102.64067		9.39500	101.70889			0.00	0	1,500,000,000.00
OML06		On 19/03/2027	Spot Bond	9.95500	102.84908		9.95500	102.10518			0.00	0	1,500,000,000.00
OML07		On 19/03/2030	Spot Bond	10.60000	102.98399		10.60000	102.47272			0.00	0	1,000,000,000.00
OTCA2U		On 31/07/2016	Spot Bond	100.00000	37.99213		100.00000	37.89700			0.00	0	0.00
PBET01		On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.22000			0.00	0	0.00
PMM10		On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.84477			0.00	0	0.00
PMM12/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.84600		10.00000	107.81800			0.00	0	0.00
PMM15		On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.88120			0.00	0	0.00
PMM16		On 02/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.55425			0.00	0	0.00
PMM17		On 06/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.48366			0.00	0	0.00
PPC001		On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.13380			0.00	0	0.00
PPC002		On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.12504			0.00	0	0.00
PPC003		On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.36138			0.00	0	0.00
PPC004		On 30/06/2021	Spot Bond	8.96500	105.81569		8.96500	106.61180			0.00	0	0.00
PRE1A1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.22284			0.00	0	0.00
PRE1A2		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.25659			0.00	0	0.00
PRE1A3		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.27177			0.00	0	0.00
PRE1B1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.30551			0.00	0	0.00
PRE1C1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.45053			0.00	0	0.00
PRE1D1		On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.48424			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.33322			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.42000		45.77609		7.42000	45.76693			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.04500		103.86024		6.04500	103.84350		31,736,250,000,000.00	5,250,000,000	05,970,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.23000		97.21243		6.23000	97.19630			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.33000		110.40723		6.33000	110.38853		848,329,421,013,000.00	34,017,286,100	24,776,889,700.00	
R159P	On 15/09/2016	Spot Bond	6.16000		91.54242		6.16000	91.52733			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.75500		123.75123		7.60000	125.07980		4,400,066,118,218,000.00	56,875,063,600	87,943,600,000.00	
R187P	On 21/12/2026	Spot Bond	7.34000		42.94635		7.34000	42.93784			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.26000		40.35390		7.26000	40.34600			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.75000		285.00375		1.75000	285.00668		3,780,435,750,000.00	2,160,249,000	19,099,078,200.00	
R202	On 07/12/2033	Spot Bond	1.70500		235.99184		1.70500	235.99455		8,415,405,669,000.00	4,935,721,800	74,087,792,900.00	
R2023	On 28/02/2023	Spot Bond	7.54500		101.84810		7.37500	102.84144		1,386,037,408,704,000.00	83,702,771,200	50,420,984,400.00	
R203	On 15/09/2017	Spot Bond	6.80500		103.57205		6.62500	103.96387		4,247,249,597,705,500.00	24,136,605,100	73,649,042,400.00	
R2030	On 31/01/2030	Spot Bond	8.03500		100.98636		8.03500	100.96438		1,329,376,328,782,000.00	65,448,205,200	30,249,004,600.00	
R2032	On 31/03/2032	Spot Bond	8.16500		100.77396		8.16500	100.75181		322,916,569,274,000.00	39,548,875,600	34,017,596,000.00	
R2037	On 31/01/2037	Spot Bond	8.28500		103.52068		8.28500	103.49747		3,500,659,797,308,000.00	22,529,848,800	83,261,729,000.00	
R204	On 21/12/2018	Spot Bond	7.06000		105.21321		6.89000	105.75437		982,738,940,412,000.00	39,198,150,200	06,616,163,700.00	
R2044	On 31/01/2044	Spot Bond	8.33000		105.96935		8.33000	105.94547		1,799,668,486,210,000.00	16,046,637,000	59,727,398,100.00	
R2048	On 28/02/2048	Spot Bond	8.31000		105.65647		8.31000	105.63310		1,863,335,087,190,000.00	24,228,049,000	10,789,388,400.00	
R207	On 15/01/2020	Spot Bond	7.22500		101.58626		7.05000	102.26888		2,006,903,875,507,500.00	77,772,162,700	08,541,649,900.00	
R208	On 31/03/2021	Spot Bond	7.34000		97.17763		7.16500	97.98561		2,173,321,292,928,000.00	96,092,819,200	62,068,675,000.00	
R209	On 31/03/2036	Spot Bond	8.34000		79.44602		8.22000	80.43107		3,213,495,916,740,000.00	85,311,261,000	18,697,630,300.00	
R210	On 31/03/2028	Spot Bond	1.72500		173.53324		1.72500	173.53513		3,241,544,272,500.00	1,879,156,100	40,859,106,200.00	
R211	On 31/01/2017	Spot Bond	1.53500		130.08506		1.53500	130.08712		3,777,653,420,000.00	2,461,012,000	35,403,700,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 31/01/2022	Spot Bond		1.67500	136.43166		1.67500	136.43332			2,720,284,755,000.00	1,624,050,600	59,571,515,700.00
R213	On 28/02/2031	Spot Bond		8.21500	89.89650		8.09000	90.90027			1,907,536,605,683,000.00	32,201,656,200	64,060,913,000.00
R214	On 28/02/2041	Spot Bond		8.26000	81.84634		8.26000	81.82834			1,334,696,580,224,000.00	61,585,542,400	70,894,866,100.00
R228C	On 15/09/2015	Spot Bond		6.23000	97.21243		6.23000	97.19630			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond		6.15000	94.37068		6.15000	94.35515			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond		6.16000	91.54242		6.16000	91.52733			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond		6.30000	98.60441		6.30000	98.58763			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond		6.17000	95.68840		6.17000	95.67243			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond		6.15000	92.84683		6.15000	92.83138			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond		6.21000	89.98656		6.21000	89.97144			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond		6.60000	86.54577		6.60000	86.53033			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.65000	83.67056		6.65000	83.65553			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		6.89500	80.36148		6.89500	80.34651			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		6.87500	77.73932		6.87500	77.72488			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		6.85500	75.21726		6.85500	75.20334			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		6.84500	72.75786		6.84500	72.74441			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.01000	69.76633		7.01000	69.75313			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		6.99000	67.47844		6.99000	67.46570			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.08500	64.82829		7.08500	64.81589			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.05500	62.73244		7.05500	62.72050			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.02500	60.72197		7.02500	60.71045			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		6.99500	58.79298		6.99500	58.78188			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		6.95500	56.98707		6.95500	56.97637			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R344C	On 21/12/2023	Spot Bond	6.91500	55.25802	6.91500	55.24770				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.54000	50.52033	7.54000	50.51006				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.50000	48.86778	7.50000	48.85789				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.46000	47.28754	7.46000	47.27803				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.42000	45.77609	7.42000	45.76693				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.38000	44.33008	7.38000	44.32126				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.34000	42.94635	7.34000	42.93784				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.30000	41.62190	7.30000	41.61370				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.26000	40.35390	7.26000	40.34600				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	103.76370				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.06046				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	104.28819				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	103.01865				0.00	2,520,000,000	1,260,000,000.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.48060				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	22.68864	100.00000	22.63183				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	15.80801	100.00000	15.76887				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	29.23806	100.00000	29.16722				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	62.45793	100.00000	62.30153				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	28.87220	100.00000	28.80225				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	21.19678	100.00000	21.14212				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	7.90415	100.00000	7.87962				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	12.81855	100.00000	12.78549				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	10.86762	100.00000	10.83959				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	8.96294	100.00000	8.93983				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	200,000,000	100,000,000.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.40555			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.42536			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.66129			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.69481			0.00	20,000,000	10,000,000.00
RDFC17	On 26/05/2015	Spot Bond		0.00000	100.00000		0.00000	102.40000			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.64134			0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.56636			0.00	0	0.00
RDFC21	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.11712			0.00	0	0.00
RDFC22	On 24/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.11653			0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond		100.00000	16.66932		100.00000	16.62893			0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond		100.00000	11.69353		100.00000	11.66520			0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond		100.00000	9.68823		100.00000	9.66475			0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond		100.00000	8.95232		100.00000	8.93063			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.96722			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.57916			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.14103			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.44271			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.57457			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.58699			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond		0.00000	100.00000		0.00000	100.45750			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.94243			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.45887			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000	0.00000	84.94727				0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000	0.00000	83.77311				0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	90.26518				0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000	0.00000	89.18510				0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.08511				0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000	0.00000	81.55094				0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000	0.00000	93.91967				0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		103.79223	12.35000	103.75787				0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		15.31568	100.00000	15.27734				0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000	0.00000	100.65544				0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		5.93175	100.00000	5.91723				0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		25.76336	100.00000	25.69956				0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		59.36270	100.00000	59.21405				0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.69014	100.00000	14.67213				0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		31.71026	100.00000	31.63086				0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000	0.00000	105.96572				0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000	0.00000	79.28662				0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.46500		111.41874	8.46500	111.39336				0.00	0	760,000,000.00
RW23	On 10/12/2023	Spot Bond	8.62500		108.21303	8.62500	108.18794				0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.32000		92.32258	9.32000	110.14313				0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000	0.00000	97.75240				0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.53000		108.78928	7.53000	108.76707			20,331,000,000,000.00	2,700,000,000	2,650,000,000.00	
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		107.84600	10.00000	107.81800				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.70343			0.00	40,000,000	20,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.76500		105.25179		8.76500	105.22698			19,545,950,000,000.00	2,230,000,000	2,830,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000		100.00000		0.00000	102.31738			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000		100.00000		0.00000	101.49045			0.00	20,000,000	350,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	102.78688			0.00	20,000,000	280,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.46749			0.00	120,000,000	237,200,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.44202			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	100.73933			0.00	40,000,000	80,000,000.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000		0.00000	101.57671			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.94500		103.74900		6.94500	103.72947			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.39000		103.99098		8.39000	103.96750			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.53500		103.17183		7.53500	103.15125			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		102.97714		7.96000	102.95548			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.29500		103.28210		7.29500	103.26213			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.02500		100.84505		8.02500	100.82349			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.44000		103.21545		7.44000	103.19511			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.69000		103.10074		7.69000	103.07976			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.28950			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.83735			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.67500		102.92864		7.67500	102.90758			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.73978			0.00	0	400,000,000.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.14632			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.35441			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS19	On 23/06/2021	Spot Bond	8.92500	108.61346		8.92500	108.58741			0.00	0	2,510,000,000.00
SBS20	On 15/05/2026	Spot Bond	9.50000	107.48153		9.50000	107.45397			760,000,000,000.00	80,000,000	290,000,000.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.96309			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.76537			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.90310			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.92955			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.47000	104.46780		8.47000	104.44386			508,200,000,000.00	60,000,000	360,000,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	21.17358		100.00000	21.12620			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	8.91500	108.42635		8.91500	108.40023			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.03596			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.42500	103.50209		8.42500	103.47863			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.51000	93.94678		9.51000	93.92268			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.82527			0.00	500,000,000	500,000,000.00
SBS31	On 27/06/2027	Spot Bond	9.25000	106.76826		9.25000	106.74174			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.21896			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.22487			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.40000	104.64820		9.40000	104.62208			0.00	0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000	100.00000		0.00000	101.20844			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000	100.00000		0.00000	101.24110			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.45000	99.47271		8.45000	99.44997			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.52000	98.80159		9.52000	98.77621			0.00	0	0.00
SBS39	On 29/01/2030	Spot Bond	10.14000	98.34676		10.14000	98.31989			0.00	0	60,000,000.00
SBS4	On 16/11/2021	Spot Bond	8.86500	101.88251		8.86500	101.85810			0.00	0	80,800,000.00
SBS9	On 07/07/2016	Spot Bond	7.33000	107.47066		7.33000	107.44929			0.00	0	330,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond		2.36000	126.25088		2.36000	272.96470			141,600,000,000.00	60,000,000	30,000,000.00
SBSI12	On 31/01/2017	Spot Bond		2.18000	100.97915		2.18000	128.59656			87,200,000,000.00	40,000,000	420,000,000.00
SCM10U	On 15/09/2017	Spot Bond		100.00000	22.28096		100.00000	22.22699			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	101.52138			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	21.80137		100.00000	21.74856			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	165.07728		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		2.80500	113.37153		2.80500	127.17317			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	99.94730		6.50000	99.92974			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.43738			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.00002			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.58298			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		8.65500	102.37868		8.65500	102.35485			0.00	0	260,400,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.13266			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.83668			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.14525			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	23.18382		100.00000	23.12576			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.84600		10.00000	107.81800			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.38409			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond		100.00000	89.72917		100.00000	89.51399			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.34730			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		32.92734		100.00000	32.84757			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		39.97462		100.00000	39.87778			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		29.64131		100.00000	29.56872			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	8.96500		103.13917		8.96500	103.11459			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.59737			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	102.07123			0.00	0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.78340			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.58000		103.80424		7.58000	103.78291			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.49000		102.28195		8.49000	101.62330			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.02500		100.84505		8.02500	100.82349			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.72801			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.82976			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.16676			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.69630			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.71508			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.62171			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.72500		104.65741		7.72500	104.63563			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.45203			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.71466			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.53690			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.71500		101.04075		8.71500	101.01707			0.00	0	441,600,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.62691			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.08356			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.38847			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	8.65500	91.22821		8.65500	91.20698			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.65500	91.22821		8.65500	91.20698			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.41000	96.98458		8.41000	96.96251			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26486			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.50500	101.99610		7.50500	101.97568			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.49500	109.70302		2.49500	110.12024			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.14000	101.73581		8.14000	101.71351			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.66526			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.60000	109.10673		9.60000	109.07863			192,000,000,000.00	20,000,000	2,710,000,000.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.55899			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	9.93000	77.38146		9.93000	77.36108			595,800,000,000.00	60,000,000	30,000,000.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.47291			0.00	0	0.00
SSN026		On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.49060			0.00	0	0.00
SSN027		On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.02708			0.00	0	0.00
SSN028		On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.66531			0.00	0	0.00
SSN029		On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.07540			0.00	0	0.00
SSN030		On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.72216			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	100.20036			0.00	0	0.00
SSN033		On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.28381			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	99.47487			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1221	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.47632			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.36924			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.21127			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.17798			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.12588			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.07479			0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.94799			0.00	0	0.00
SY1230	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	98.75873			0.00	0	0.00
SY1231	On 10/06/2015	Spot Bond		0.00000	100.00000		0.00000	98.73695			0.00	0	0.00
SY1232	On 17/06/2015	Spot Bond		0.00000	100.00000		0.00000	98.62044			0.00	0	0.00
SY1233	On 22/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.60298			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.50500	102.89405		6.50500	102.88498			247,059,900,000,000.00	37,980,000,000	19,270,000,000.00
SZ25	On 30/09/2025	Spot Bond		8.25000	105.20089		8.25000	105.17752			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	59.35373		100.00000	59.20510			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.34846			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.07556			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.56195			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.18802			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.19744			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.71544			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.92136			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.13553			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.17028			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.58000	102.86266		7.58000	102.84152			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.42632			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.46435			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.53937		7.83000	101.51783			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.40541			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.45294			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.52498			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.40541			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.45294			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	85.05446			7.16000	101.38932			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.54608			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.53847			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.72078			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.69611			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.44049			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.35542			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.40350			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.46435			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.71405		8.73000	101.69004			0.00	0	1,500,000,000.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.12654			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.45294			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.36000	99.94447			8.36000	101.13459			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.94257			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.47073			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.54987			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.52897			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.53948			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.71699			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.70940			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.66168			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.30814			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.31571			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.30062			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.70100			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.72447			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.65000		102.46690		8.65000	102.79072			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.71039			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.74323			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.56000		100.80969		8.56000	100.78635			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.98845			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.04100			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	8.67000		98.05858		8.67000	99.75079			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.78541			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.78541			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.10004			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.86025			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.86025			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.20482			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.16259			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	101.16259			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.62810			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.47264			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.90910		101.06155	6.89184			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.67634			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.44399			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.89460			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.44399			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.46309			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.47264			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.43253			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.46309			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.56813			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.56813			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.56813			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.72086			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.75904			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9C3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.71132			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.47405			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.52166			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.50262			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	6.59500		105.39773		6.59500	105.37879			0.00	0	550,000,000.00
TL20	On 22/02/2020	Spot Bond	9.00000		89.10607		9.00000	89.05409			3,600,000,000,000.00	400,000,000	400,000,000.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		107.84600		10.00000	107.81800			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.58500		107.37681		7.58500	107.35473			3,792,500,000,000.00	500,000,000	30,050,000,000.00
TN20	On 17/09/2020	Spot Bond	8.81500		107.57357		8.81500	107.54835			0.00	0	20,170,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000		1.11359		100.00000	1.11083			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.08000		114.42268		9.08000	114.39461			0.00	0	11,500,000,000.00
TN25	On 19/08/2025	Spot Bond	9.31000		102.27913		9.31000	102.25342			9,310,000,000,000.00	1,000,000,000	16,130,000,000.00
TN27	On 14/11/2027	Spot Bond	9.35000		100.05543		9.35000	100.03017			22,440,000,000,000.00	2,400,000,000	9,595,000,000.00
TN30	On 09/10/2030	Spot Bond	9.75500		105.64311		9.75500	105.61547			0.00	0	23,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.17000		104.99072		10.17000	104.96212			0.00	0	2,500,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.40005			0.00	20,000,000	10,000,000.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.74781			0.00	0	9,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.87209			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.89380			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.89601			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.00300			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.22475			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	100.89493			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.86297			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.84600	10.00000	107.81800				0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.85011				0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.84689				0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.46989				0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.56569				0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.00000	10.00000	99.97323				0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.00000	9.75000	99.97390				0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.00000	100.00000	9.97421				0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.27299				0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.28911				0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.29804				0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.29981				0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.34941				0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000	0.00000	100.45708				0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	13.21640	100.00000	13.18331				0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.94532				0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.69187				0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000	0.00000	98.94233				0.00	16,000,000,000	4,000,000,000.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000	0.00000	98.68489				0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000	0.00000	98.11948				0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000	0.00000	97.89720				0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000	0.00000	97.61905				0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	97.32897				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.05813			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.50185			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.35145			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	96.00020			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.53578			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	95.18847			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	94.53622			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.48702			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	100.00000		0.00000	94.32468			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000	100.00000		0.00000	93.94877			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	93.61014			0.00	0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	93.21128			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.24004		100.00000	14.20438			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.36596			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.34075			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.25137			0.00	800,000,000	200,000,000.00
TWC082	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.21245			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.04329			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.86610			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.83699			0.00	0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.57425			0.00	0	0.00
TWC088	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.12274			0.00	0	0.00
TWC089	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.12481			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC090	On 21/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.12819			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.50514			0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.63562			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.35103			0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.58301			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.56500		110.58479		8.56500	110.55958			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		7.74009		100.00000	7.72442			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.56144		100.00000	7.54613			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.23359			0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		69.92337		100.00000	69.78967			0.00	0	0.00
VKC08	On 28/09/2015	Spot Bond	100.00000		69.26744		100.00000	100.00000		1,690,000,000,000,000.00	16,900,000,000	16,900,000,000.00	
VKC09	On 25/03/2016	Spot Bond	100.00000		55.31215		100.00000	100.00000		560,000,000,000,000.00	5,600,000,000	5,600,000,000.00	
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.00283			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.03466			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.03605			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00006			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.26718		100.00000	7.25247			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.08852		100.00000	7.07418			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00021		100.00000	0.00021			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WS04	On 30/05/2016	Spot Bond	6.72000	110.53365		6.72000	110.51347			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.97500	234.70587		1.97500	234.70677			1,454,390,000,000.00	736,400,000	736,400,000.00
WSP1	On 28/05/2015	Spot Bond	6.36500	103.45365		6.36500	103.43579			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.12500	106.73442		7.12500	106.71378			0.00	0	4,815,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.44500	108.51682		7.44500	108.49491			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.67500	108.59882		7.67500	108.57622			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.76500	108.99647		7.76500	108.97353			0.00	0	2,700,000,000.00
Z014	On 30/06/2015	Spot Bond	5.99500	98.52737		5.99500	98.51142			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.92500	96.82718		5.92500	96.81165			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	5.99500	98.51142		5.99500	98.49549			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.83500	73.91507		6.83500	73.90157			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	68.01079		100.00000	67.88176			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	35.99897		100.00000	35.93067			0.00	0	0.00

Total for j-Bonds : **54,437,581,331,512,500.00** **1,967,516,000** **2048408259700.00**

Grand Total: **54,437,582,344,348,800.00** **1,967,699,422** **2048412307173.00**