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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 08/04/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 08/04/2015	Any day expiry		11.78160	11.78160		11.82520	11.82520		18.01	118,015,000.00	10,000	0.00
\$ / R	On 09/04/2015	Any day expiry		11.83920	11.83920		11.82520	11.82520		17.64	117,970,000.00	10,000	10,015.00
\$ / R	On 09/04/2015	Any day expiry	11.76	Put	16.38220	0.01638	0.00000	0.00000	16.382	18.43	290,000.00	10,000	10,000.00
\$ / R	On 14/04/2015	Any day expiry		11.84430	11.84430		11.83300	11.83300		14.32	0.00	0	0.00
\$ / R	On 14/04/2015	Any day expiry	12.24	Put	404.15090	0.40415	419.56930	0.41957	404.151	17.44	0.00	0	500.00
\$ / R	On 28/04/2015	Any day expiry		11.87160	11.87160		11.85960	11.85960		14.52	3,012,952.50	255	4,905.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	1.40960	0.00141	1.85520	0.00186	1.410	17.15	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	4.84040	0.00484	6.30820	0.00631	4.840	14.45	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	114.83410	0.11483	114.39980	0.11440	114.834	15.38	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	0.58630	0.00059	0.55010	0.00055	0.586	35.79	0.00	0	300.00
\$ / R	On 29/04/2015	Any day expiry		11.87350	11.87350		11.86150	11.86150		14.56	0.00	0	758.00
\$ / R	On 29/04/2015	Any day expiry	12.47	Put	630.50930	0.63051	643.10810	0.64311	630.509	18.07	0.00	0	500.00
\$ / R	On 30/04/2015	Any day expiry		11.87550	11.87550		11.80100	11.80100		14.63	0.00	0	0.00
\$ / R	On 30/04/2015	Any day expiry	11.80	Call	209.21590	0.20922	0.00000	0.00000	209.216	14.56	2,057,200.00	10,000	10,000.00
\$ / R	On 06/05/2015	Any day expiry		11.88690	11.88690		11.87480	11.87480		14.69	0.00	0	0.00
\$ / R	On 06/05/2015	Any day expiry	11.66	Put	93.15130	0.09315	99.85800	0.09986	93.151	14.21	0.00	0	5,500.00
\$ / R	On 06/05/2015	Any day expiry	12.62	Call	38.09000	0.03809	37.95090	0.03795	38.090	18.57	0.00	0	5,500.00
\$ / R	On 13/05/2015	Any day expiry		11.90030	11.90030		11.88820	11.88820		14.71	1,089,648.00	92	6,224.00

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 15/05/2015	Any day expiry		11.90420	11.90420	11.89200	11.89200		14.77	0.00	0	0.00
\$ / R		On 27/05/2015	Any day expiry		11.92730	11.92730	11.91530	11.91530		14.67	0.00	0	1,389.00
\$ / R	10.80	Put	27/05/2015	Any day expiry	5.98810	0.00599	6.85540	0.00686	5.988	14.05	0.00	0	300.00
\$ / R	10.94	Put	27/05/2015	Any day expiry	10.64500	0.01065	12.02860	0.01203	10.645	13.88	0.00	0	3,655.00
\$ / R	11.15	Put	27/05/2015	Any day expiry	23.54950	0.02355	26.10970	0.02611	23.549	13.63	0.00	0	250.00
\$ / R	11.90	Call	27/05/2015	Any day expiry	269.31980	0.26932	266.60720	0.26661	269.320	14.67	0.00	0	3,655.00
\$ / R	12.21	Call	27/05/2015	Any day expiry	162.25080	0.16225	161.25660	0.16126	162.251	15.95	0.00	0	250.00
\$ / R	15.48	Call	27/05/2015	Any day expiry	6.87930	0.00688	7.03230	0.00703	6.879	31.76	0.00	0	300.00
\$ / R		On 03/06/2015	Any day expiry		11.94090	11.94090	11.92890	11.92890		14.84	0.00	0	0.00
\$ / R	12.30	Call	03/06/2015	Any day expiry	160.53180	0.16053	159.91710	0.15992	160.532	16.23	0.00	0	10,000.00
\$ / R		On 09/06/2015	Any day expiry		11.95240	11.95240	11.94060	11.94060		14.82	0.00	0	288.00
\$ / R		On 12/06/2015	Foreign Exchange Future		11.95830	11.95830	11.94660	11.94660		14.89	282,180,005.10	23,597	1,189,241.00
\$ / R	10.73	Put	12/06/2015	Foreign Exchange Future	8.48200	0.00848	9.50150	0.00950	8.482	13.92	0.00	0	22,850.00
\$ / R	10.75	Put	12/06/2015	Foreign Exchange Future	8.91440	0.00891	9.97810	0.00998	8.914	13.84	0.00	0	10,000.00
\$ / R	10.80	Put	12/06/2015	Foreign Exchange Future	10.78970	0.01079	12.02620	0.01203	10.790	13.82	0.00	0	9,100.00
\$ / R	10.98	Put	12/06/2015	Foreign Exchange Future	20.64090	0.02064	22.67450	0.02267	20.641	13.72	0.00	0	22,320.00
\$ / R	11.00	Put	12/06/2015	Foreign Exchange Future	22.10020	0.02210	24.24030	0.02424	22.100	13.71	0.00	0	55,000.00
\$ / R	11.35	Put	12/06/2015	Foreign Exchange Future	65.07680	0.06508	69.64730	0.06965	65.077	13.53	0.00	0	51,500.00
\$ / R	11.48	Call	12/06/2015	Foreign Exchange Future	576.02610	0.57603	570.09480	0.57009	576.026	13.83	0.00	0	1,600.00
\$ / R	11.50	Call	12/06/2015	Foreign Exchange Future	561.86280	0.56186	556.11660	0.55612	561.863	13.87	0.00	0	3,940.00
\$ / R	11.50	Put	12/06/2015	Foreign Exchange Future	103.56280	0.10356	109.51660	0.10952	103.563	13.87	0.00	0	1,750.00
\$ / R	11.60	Call	12/06/2015	Foreign Exchange Future	494.44450	0.49444	489.61190	0.48961	494.444	14.10	0.00	0	500.00
\$ / R	11.65	Call	12/06/2015	Foreign Exchange Future	462.89250	0.46289	458.50330	0.45850	462.893	14.21	0.00	0	800.00
\$ / R	11.65	Put	12/06/2015	Foreign Exchange Future	154.59250	0.15459	161.90330	0.16190	154.593	14.21	0.00	0	110.00
\$ / R	11.80	Put	12/06/2015	Foreign Exchange Future	218.64970	0.21865	227.20330	0.22720	218.650	14.55	1,311,898.20	6,000	6,000.00
\$ / R	12.00	Put	12/06/2015	Foreign Exchange Future	325.33320	0.32533	335.26800	0.33527	325.333	15.08	0.00	0	34,600.00
\$ / R	12.02	Put	12/06/2015	Foreign Exchange Future	337.62230	0.33762	347.67280	0.34767	337.622	15.15	0.00	0	7,000.00
\$ / R	12.13	Call	12/06/2015	Foreign Exchange Future	237.02820	0.23703	235.95200	0.23595	237.028	15.56	0.00	0	15,000.00
\$ / R	12.20	Put	12/06/2015	Foreign Exchange Future	456.86770	0.45687	467.79850	0.46780	456.868	15.82	0.00	0	5,000.00
\$ / R	12.30	Call	12/06/2015	Foreign Exchange Future	187.44800	0.18745	187.04500	0.18704	187.448	16.19	0.00	0	1,600.00
\$ / R	12.50	Call	12/06/2015	Foreign Exchange Future	142.65190	0.14265	142.76840	0.14277	142.652	16.94	0.00	0	30,000.00
\$ / R	12.50	Put	12/06/2015	Foreign Exchange Future	684.35190	0.68435	696.16840	0.69617	684.352	16.94	0.00	0	300.00
\$ / R	12.56	Call	12/06/2015	Foreign Exchange Future	131.63020	0.13163	131.85750	0.13186	131.630	17.16	0.00	0	1,750.00
\$ / R	12.63	Call	12/06/2015	Foreign Exchange Future	120.27540	0.12028	120.60070	0.12060	120.275	17.45	0.00	0	9,100.00
\$ / R	13.00	Call	12/06/2015	Foreign Exchange Future	76.34580	0.07635	76.92610	0.07693	76.346	18.96	0.00	0	37,000.00
\$ / R	13.00	Put	12/06/2015	Foreign Exchange Future	1,118.04580	1.11805	1,130.32610	1.13033	1,118.046	18.96	0.00	0	501.00
\$ / R	13.22	Call	12/06/2015	Foreign Exchange Future	59.13440	0.05913	59.76420	0.05976	59.134	19.83	0.00	0	22,850.00
\$ / R	13.25	Call	12/06/2015	Foreign Exchange Future	57.09070	0.05709	57.72840	0.05773	57.091	19.94	0.00	0	110.00
\$ / R	13.25	Put	12/06/2015	Foreign Exchange Future	1,348.79070	1.34879	1,361.12840	1.36113	1,348.791	19.94	0.00	0	201.00
\$ / R	13.46	Call	12/06/2015	Foreign Exchange Future	44.94640	0.04495	45.61440	0.04561	44.946	20.71	0.00	0	22,320.00
\$ / R	13.50	Call	12/06/2015	Foreign Exchange Future	43.00550	0.04301	43.67500	0.04367	43.006	20.85	0.00	0	51,500.00
\$ / R		On 26/06/2015	Any day expiry		11.98610	11.98610	11.97450	11.97450		15.09	0.00	0	4,136.00
\$ / R	10.80	Put	26/06/2015	Any day expiry	14.83660	0.01484	16.59160	0.01659	14.837	13.58	0.00	0	300.00
\$ / R	11.15	Put	26/06/2015	Any day expiry	45.79670	0.04580	48.70890	0.04871	45.797	13.58	0.00	0	250.00
\$ / R	12.46	Call	26/06/2015	Any day expiry	188.89800	0.18890	187.92550	0.18793	188.898	16.75	0.00	0	250.00
\$ / R	15.88	Call	26/06/2015	Any day expiry	15.74650	0.01575	15.80520	0.01581	15.747	30.03	0.00	0	300.00
\$ / R		On 30/06/2015	Any day expiry		11.99400	11.99400	11.98250	11.98250		15.07	0.00	0	7,712.00
\$ / R		On 06/07/2015	Any day expiry		12.00590	12.00590	11.99450	11.99450		15.06	4,787,120.00	400	400.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 06/07/2015	Any day expiry	12.13	Call	310.12770	0.31013	307.63050	0.30763	310.128	15.52	0.00	0	5,500.00
\$ / R	On 29/07/2015	Any day expiry			12.05270	12.05270	12.04150	12.04150		15.40	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	27.92260	0.02972	29.76760	0.02977	27.923	13.62	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	68.52800	0.06853	71.85320	0.07185	68.528	13.62	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	221.67860	0.22168	220.02750	0.22003	221.679	17.57	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	31.32880	0.03133	31.52500	0.03152	31.329	29.19	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.11190	12.11190	12.10100	12.10100		15.62	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	39.77110	0.03977	41.78490	0.04178	39.771	13.67	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	86.37750	0.08638	89.65500	0.08966	86.378	13.67	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	239.77180	0.23977	237.72240	0.23772	239.772	18.31	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	43.96000	0.04396	43.87720	0.04388	43.960	28.90	0.00	0	300.00
\$ / R	On 31/08/2015	Any day expiry			12.12010	12.12010	12.10920	12.10920		15.59	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.14050	12.14050	12.12970	12.12970		15.75	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.14870	12.14870	12.13790	12.13790		15.73	10,909,532.60	898	92,924.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	30.16710	0.03017	31.75550	0.03176	30.167	14.07	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,581.19600	1.58120	1,572.07130	1.57207	1,581.196	14.01	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	65.21090	0.06521	67.91630	0.06792	65.211	13.46	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,216.96680	1.21697	1,208.94000	1.20894	1,216.967	13.48	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	68.26680	0.06827	71.04000	0.07104	68.267	13.48	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.17	Call	1,077.38200	1.07738	1,069.92550	1.06993	1,077.382	13.62	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	104.92120	0.10492	108.36570	0.10837	104.921	13.65	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	125.31680	0.12532	129.05790	0.12906	125.317	13.72	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	183.26460	0.18326	187.67920	0.18768	183.265	13.90	3,207,130.50	17,500	47,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	196.02570	0.19603	200.56410	0.20056	196.026	13.93	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	767.91630	0.76792	761.88230	0.76188	767.916	14.09	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.62	Put	227.47100	0.22747	232.31550	0.23232	227.471	14.15	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	563.61660	0.56362	558.95820	0.55896	563.617	15.28	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Put	414.91660	0.41492	421.05820	0.42106	414.917	15.28	0.00	0	35,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	529.97910	0.52998	525.54620	0.52555	529.979	15.52	0.00	0	12,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	510.06540	0.51007	505.76530	0.50577	510.065	15.67	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.23	Call	472.80020	0.47280	468.77440	0.46877	472.800	15.97	0.00	0	5,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	386.93300	0.38693	383.55710	0.38356	386.933	16.79	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	261.85160	0.26185	259.51180	0.25951	261.852	18.48	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.07	Call	260.12380	0.26012	257.80080	0.25780	260.124	18.51	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	255.03260	0.25503	252.75640	0.25276	255.033	18.60	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	210.51410	0.21051	208.63830	0.20864	210.514	19.49	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	147.05570	0.14706	145.73200	0.14573	147.056	21.16	367,639.25	2,500	132,500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	125.19980	0.12520	124.06580	0.12407	125.200	22.00	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	108.93080	0.10893	107.93730	0.10794	108.931	22.78	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.17730	12.17730	12.16670	12.16670		15.72	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	51.74890	0.05175	53.99280	0.05399	51.749	13.67	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	101.12030	0.10112	104.39650	0.10440	101.120	13.58	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	161.00610	0.16101	165.01550	0.16502	161.006	13.78	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	256.25480	0.25625	253.94100	0.25394	256.255	19.04	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	168.61240	0.16861	167.01670	0.16702	168.612	21.03	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	56.62920	0.05663	56.25970	0.05626	56.629	28.26	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.18140	12.18140	12.17080	12.17080		15.88	0.00	0	0.00
\$ / R	On 28/10/2015	Any day expiry			12.23930	12.23930	12.22910	12.22910		15.96	0.00	0	250.00

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\$ / R	On 28/10/2015	Any day expiry	10.80	Put	62.30150	0.06230	63.84740	0.06385	62.301	13.68	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	111.53160	0.11153	115.91640	0.11592	111.532	13.46	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	270.14070	0.27014	267.87960	0.26788	270.141	19.67	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	76.77470	0.07677	72.87750	0.07288	76.775	28.13	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.29770	12.29770	12.28790	12.28790		16.02	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	68.46950	0.06847	71.21200	0.07121	68.469	13.52	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	119.66720	0.11967	123.78200	0.12378	119.667	13.35	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	278.57400	0.27857	278.31150	0.27831	278.574	20.17	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	78.04210	0.07804	78.25040	0.07825	78.042	27.79	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.32490	12.32490	12.31520	12.31520		15.97	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.33120	12.33120	12.32150	12.32150		15.97	32,862,648.00	2,665	68,912.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,469.97990	1.46998	1,463.69100	1.46369	1,469.980	13.26	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	88.77990	0.08878	92.19100	0.09219	88.780	13.26	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,426.40100	1.42640	1,420.32470	1.42032	1,426.401	13.20	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,266.57850	1.26658	1,261.38660	1.26139	1,266.579	13.35	0.00	0	39,671.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,121.36730	1.12137	1,117.05990	1.11706	1,121.367	13.65	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	260.92850	0.26093	267.20890	0.26721	260.928	13.95	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	318.83590	0.31884	325.68510	0.32569	318.836	14.24	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	343.06950	0.34307	350.12050	0.35012	343.069	14.40	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	394.11380	0.39411	401.54900	0.40155	394.114	14.71	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.95	Call	802.08770	0.80209	800.00140	0.80000	802.088	14.87	0.00	0	2,114.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	448.46650	0.44847	456.25110	0.45625	448.467	15.03	0.00	0	96,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	717.01030	0.71701	715.56620	0.71557	717.010	15.50	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	454.92230	0.45492	454.79660	0.45480	454.922	17.87	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	432.72820	0.43273	432.68870	0.43269	432.728	18.13	0.00	0	11,629.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	412.03430	0.41203	412.06900	0.41207	412.034	18.40	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	367.87320	0.36787	368.04210	0.36804	367.873	19.03	0.00	0	39,671.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	357.93100	0.35793	358.12570	0.35813	357.931	19.19	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	245.39490	0.24539	245.81480	0.24581	245.395	21.30	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	210.57560	0.21058	211.02020	0.21102	210.576	22.60	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	207.85130	0.20785	208.30710	0.20831	207.851	23.16	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	207.27970	0.20728	207.73930	0.20774	207.280	23.29	0.00	0	68,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	198.49090	0.19849	198.99830	0.19900	198.491	26.72	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.35200	12.35200	12.34250	12.34250		16.06	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	74.01900	0.07402	76.88430	0.07688	74.019	13.42	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	123.87180	0.12387	128.22490	0.12822	123.872	13.17	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	283.62020	0.28362	284.39230	0.28439	283.620	20.69	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	79.70820	0.07971	80.39000	0.08039	79.708	27.54	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.46410	12.46410	12.45570	12.45570		16.26	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	273.28760	0.27329	279.08920	0.27909	273.288	13.82	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	277.66920	0.27767	278.54270	0.27854	277.669	24.05	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.52380	12.52380	12.51620	12.51620		16.35	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.53020	12.53020	12.52270	12.52270		16.34	626,510.00	50	3,773.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	123.95380	0.12395	127.48560	0.12749	123.954	13.04	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	361.56750	0.36157	367.20880	0.36721	361.568	14.17	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	375.26280	0.37526	380.96920	0.38097	375.263	14.23	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	434.82210	0.43482	440.80790	0.44081	434.822	14.55	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	369.47330	0.36947	369.84710	0.36985	369.473	21.27	0.00	0	1,204.00

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	15.75	Call	316.57460		0.31657	316.79770	0.31680		316.575	25.15	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	284.15780		0.28416	284.32710	0.28433		284.158	27.13	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	55.38600		0.05539	55.59690	0.05560		55.386	27.13	0.00	0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			12.71360		12.71360	12.70640	12.70640			16.86	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.72200		12.72200	12.71470	12.71470			16.86	0.00	0	500.00
\$ / R	On 15/09/2016	Any day expiry			12.91900		12.91900	12.91100	12.91100			17.27	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			12.92740		12.92740	12.91930	12.91930			17.27	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.10770		13.10770	13.09890	13.09890			17.55	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.11820		13.11820	13.10940	13.10940			17.55	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			11.95830		11.95830	11.94660	11.94660			14.89	346,790.70	29	743.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.14870		12.14870	12.13790	12.13790			15.73	0.00	0	98.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.33120		12.33120	12.32150	12.32150			15.97	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.53020		12.53020	12.52270	12.52270			16.34	0.00	0	27.00
£ / R	On 12/06/2015	Foreign Exchange Future			17.83800		17.83800	17.76760	17.76760			14.78	14,038,506.00	787	28,868.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	127.05710		0.12706	144.40210	0.14440		127.057	14.31	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	47.27090		0.04727	44.80810	0.04481		47.271	18.55	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.11170		18.11170	18.04150	18.04150			14.81	0.00	0	910.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.37940		18.37940	18.30980	18.30980			15.27	0.00	0	5.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	639.63360		0.63963	675.67910	0.67568		639.634	14.65	0.00	0	830.00
£ / R	On 14/03/2016	Foreign Exchange Future			18.67640		18.67640	18.60920	18.60920			15.65	0.00	0	0.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.09973		0.09973	0.09937	0.09937			14.67	0.00	0	14,018.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10147		0.10147	0.10111	0.10111			15.27	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10319		0.10319	0.10283	0.10283			15.30	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			12.89110		12.89110	12.96300	12.96300			12.81	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	23.84250		0.02384	28.22720	0.02823		23.843	18.40	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			12.91600		12.91600	12.98830	12.98830			12.94	555,388.00	43	154,414.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	49.38490		0.04938	45.13250	0.04513		49.385	12.06	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	158.70590		0.15871	140.60120	0.14060		158.706	12.60	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	620.75830		0.62076	571.47780	0.57148		620.758	14.57	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	79.68950		0.07969	93.05130	0.09305		79.689	15.90	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	46.62160		0.04662	54.25480	0.05425		46.622	17.45	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	12.83510		0.01284	14.98780	0.01499		12.835	21.19	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.14080		13.14080	13.21540	13.21540			13.94	0.00	0	11,263.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	251.59590		0.25160	0.00000	0.00000		251.596	12.85	1,987,607.61	7,900	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	346.66350		0.34666	320.95650	0.32096		346.663	13.33	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	136.63980		0.13664	150.87880	0.15088		136.640	18.60	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.36190		13.36190	13.43880	13.43880			14.45	334,047.50	25	10,175.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	445.97620		0.44598	416.65640	0.41666		445.976	13.59	0.00	0	6,291.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	1,010.47630		1.01048	965.48820	0.96549		1,010.476	15.87	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	180.10710		0.18011	188.28850	0.18829		180.107	22.75	0.00	0	6,291.00
€ / R	On 14/03/2016	Foreign Exchange Future			13.61040		13.61040	13.69090	13.69090			14.79	0.00	0	1,000.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.12820		14.12820	14.21270	14.21270			15.48	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000	100.00000	100.00000				0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL12	On 07/05/2015	Index Future			569.89300		569.89300		565.77900	565.77900			0.00	0	0.00
AL37	On 07/05/2015	Index Future			460.65600		460.65600		459.90300	459.90300			0.00	0	122.00
AL37	On 06/08/2015	Index Future			467.93100		467.93100		467.17100	467.17100			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			552.16600		552.16600		549.77300	549.77300			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			560.88600		560.88600		558.46200	558.46200			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			505.13300		505.13300		502.91400	502.91400			0.00	0	573.00
ALBI	On 06/08/2015	Index Future			513.11100		513.11100		510.86200	510.86200			0.00	0	10.00
ALBI	On 05/11/2015	Index Future			521.66700		521.66700		519.37800	519.37800			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.16470		9.16470		9.10840	9.10840		13.70	0.00	0	15,315.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	15.24530		0.01525		20.02760	0.02003	15.245	13.83	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	41.59010		0.04159		53.41500	0.05341	41.590	13.56	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	136.32850		0.13633		163.21320	0.16321	136.329	13.63	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	218.57230		0.21857		197.52390	0.19752	218.572	13.70	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	101.21280		0.10121		91.36060	0.09136	101.213	14.72	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	71.37560		0.07138		64.47500	0.06447	71.376	15.15	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.26470		9.26470		9.20860	9.20860		13.87	0.00	0	1,136.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.36530		9.36530		9.31010	9.31010		13.79	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.47990		9.47990		9.42570	9.42570		13.68	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.53620		9.53620		9.56280	9.56280		12.11	0.00	0	1,771.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.67660		9.67660		9.70440	9.70440		13.14	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.41120		12.41120		12.44260	12.44260		13.90	446,803.20	36	7,422.00
CHF / R	On 14/09/2015	Foreign Exchange Future			12.66160		12.66160		12.69530	12.69530		14.56	0.00	0	625.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.91270		1.91270		1.91250	1.91250		13.97	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.92580		1.92580		1.92580	1.92580		14.46	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.73320		1.73320		1.74310	1.74310		12.12	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.76440		1.76440		1.77570	1.77570		13.68	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 07/05/2015	Bond Future			123.18352		123.18352		122.83554	122.83554			0.00	0	0.00
EL28	On 06/08/2015	Bond Future			125.16028		125.16028		124.80927	124.80927			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	9.11420		86.90675		9.19249	86.29346			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future	9.18736		88.29412		9.26785	87.67270			0.00	0	0.00
ES33	On 05/11/2015	Bond Future	9.25271		85.96372		9.33562	85.33203			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/05/2015	GOVI	500.85400		500.85400		498.74300	498.74300			0.00	0	491.00
GOVI	On 06/08/2015	GOVI	508.76300		508.76300		506.62500	506.62500			0.00	0	29.00
GOVI	On 05/11/2015	GOVI	517.24700		517.24700		515.06900	515.06900			0.00	0	0.00
I2025	On 07/05/2015	Bond Future	119.54714		119.54714		118.97792	118.97792			0.00	0	16.00
I2025	On 06/08/2015	Bond Future	120.30031		120.30031		119.72442	119.72442			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	128.96986		128.96986		129.04013	129.04013			0.00	0	2,657.00
I2038	On 06/08/2015	Bond Future	129.72847		129.72847		129.80279	129.80279			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/05/2015	Bond Future	129.16068		129.16068		128.07873	128.07873			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future	131.23328		131.23328		130.13633	130.13633			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	139.72012		139.72012		138.42448	138.42448			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future	140.50322		140.50322		139.18984	139.18984			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/05/2015	Index Future	227.45300		227.45300		226.84800	226.84800			0.00	0	1,013.00
IGOV	On 06/08/2015	Index Future	231.06300		231.06300		230.45200	230.45200			0.00	0	98.00
IGOV	On 05/11/2015	Index Future	234.93400		234.93400		234.31100	234.31100			0.00	0	0.00
ILBI	On 07/05/2015	Index Future	615.69700		615.69700		614.29700	614.29700			0.00	0	0.00
ILBI	On 06/08/2015	Index Future	625.68000		625.68000		624.26000	624.26000			0.00	0	159.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future	6.11000		93.89000		6.11000	93.89000			0.00	0	1,000.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future	6.12000		93.88000		6.12000	93.88000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future	6.20000		93.80000		6.23000	93.77000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future	6.22000		93.78000		6.25000	93.75000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future	6.31000		93.69000		6.35000	93.65000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future	6.33000		93.67000		6.37000	93.63000			0.00	0	0.00

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 15/12/2015	Jibar Tradeable Future			6.56000		93.44000		6.62000	93.38000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future			6.74000		93.26000		6.80000	93.20000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future			6.89000		93.11000		6.94000	93.06000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future			7.03000		92.97000		7.07000	92.93000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future			7.16000		92.84000		7.20000	92.80000			0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future			7.29000		92.71000		7.32000	92.68000			0.00	0	0.00
KES / R	On 12/06/2015	Foreign Exchange Future			0.12790		0.12790		0.12720	0.12720			0.00	0	10.00
KES / R	On 14/09/2015	Foreign Exchange Future			0.12820		0.12820		0.12670	0.12670			0.00	0	0.00
KES / R	On 11/12/2015	Foreign Exchange Future			0.12720		0.12720		0.12550	0.12550			0.00	0	1,870.00
NGN / R	On 12/06/2015	Foreign Exchange Future			0.05770		0.05770		0.05500	0.05500			0.00	0	99,450.00
NGN / R	On 14/09/2015	Foreign Exchange Future			0.05260		0.05260		0.05250	0.05250			0.00	0	0.00
NGN / R	On 11/12/2015	Foreign Exchange Future			0.05070		0.05070		0.05060	0.05060			0.00	0	164,380.00
QUANTO € / \$	On 12/06/2015	Foreign Exchange Future			1.08010		1.08010		1.08720	1.08720			0.00	0	250.00
QUANTO € / \$	On 14/09/2015	Foreign Exchange Future			1.08170		1.08170		1.08880	1.08880			0.00	0	0.00
QUANTO € / \$	On 11/12/2015	Foreign Exchange Future			1.08360		1.08360		1.09070	1.09070			0.00	0	0.00
R186	On 07/05/2015	Bond Future			7.62140		125.99999		7.69399	125.36918		8.34	151,199,988.00	1,200	37,890.00
R186	On 07/05/2015	Bond Future	7.40	Put	2,398.09000		2.39809		2,911.74000	2.91174	2,398.090	8.21	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.45	Put	2,077.79000		2.07779		2,564.08000	2.56408	2,077.790	8.23	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.50	Put	1,782.40000		1.78240		2,238.29000	2.23829	1,782.400	8.25	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	7.80	Put	564.23000		0.56423		806.21000	0.80621	564.230	8.37	0.00	0	300.00
R186	On 07/05/2015	Bond Future	8.00	Put	209.41000		0.20941		327.31000	0.32731	209.410	8.50	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	8.05	Put	158.62000		0.15862		254.66000	0.25466	158.620	8.53	0.00	0	4,229.00
R186	On 07/05/2015	Bond Future	8.10	Put	118.74000		0.11874		195.94000	0.19594	118.740	8.56	0.00	0	4,229.00
R186	On 06/08/2015	Bond Future			7.66539		122.71434		7.74037	122.07582		8.46	0.00	0	340.00
R186	On 06/08/2015	Bond Future	7.75	Call	2,745.06000		2.74506		2,443.09000	2.44309	2,745.060	8.46	0.00	0	1,000.00
R186	On 06/08/2015	Bond Future	8.90	Put	123.59000		0.12359		172.45000	0.17245	123.590	8.93	0.00	0	5,350.00
R186	On 05/11/2015	Bond Future			7.69689		124.74080		7.77458	124.09174		8.21	0.00	0	0.00
R186	On 05/11/2015	Bond Future	9.00	Put	355.76000		0.35576		455.54000	0.45554	355.760	8.68	0.00	0	2,600.00
R186	On 04/02/2016	Bond Future			7.71779		121.62868		7.79775	120.97298		8.26	0.00	0	5,512.00
R186	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/05/2015	Bond Future			288.37392		288.37392		287.71455	287.71455			0.00	0	1,046.00
R197	On 06/08/2015	Bond Future			286.95245		286.95245		286.28840	286.28840			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			240.68353		240.68353		240.81568	240.81568			290,745,704.24	1,208	53,310.00
R202	On 06/08/2015	Bond Future			241.33278		241.33278		241.47184	241.47184			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			7.43120		103.38254		7.48363	103.07321		6.57	0.00	0	15,264.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2023	On 06/08/2015	Bond Future		7.47510	105.03292		7.52953	104.72065		6.38	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	9.07	Put	18.04000		27.82000	0.02782	18.040	6.77	0.00	0	911.00
R2023	On 28/02/2023	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R203	On 07/05/2015	Bond Future		6.72869	104.53229		6.77225	104.43738		2.13	0.00	0	7,710.00
R203	On 06/08/2015	Bond Future		6.76707	106.20099		6.81532	106.10660		1.98	0.00	0	0.00
R203	On 05/11/2015	Bond Future		6.76755	103.78740		6.82277	103.69143		1.82	0.00	0	0.00
R203	On 15/09/2017	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2030	On 07/05/2015	Bond Future		7.99234	102.27831		8.06489	101.65918			0.00	0	7,046.00
R2030	On 06/08/2015	Bond Future		8.04176	99.90277		8.11639	99.27563			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		8.09627	102.33396		8.16866	101.67028			0.00	0	126.00
R2032	On 06/08/2015	Bond Future		8.14326	103.96761		8.21759	103.29524			0.00	0	0.00
R2032	On 05/11/2015	Bond Future		8.18083	101.52814		8.25731	100.84471			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		8.20151	105.35487		8.27390	104.61329			0.00	0	32,365.00
R2037	On 06/08/2015	Bond Future		8.24903	102.77787		8.32327	102.02649			0.00	0	1,954.00
R2037	On 05/11/2015	Bond Future		8.28407	104.47572		8.36028	103.71184			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		6.97095	106.34401		7.01939	106.18880		3.21	0.00	0	12,556.00
R204	On 06/08/2015	Bond Future		7.02127	104.00580		7.07322	103.85011		3.20	0.00	0	100.00
R204	On 06/08/2015	Bond Future	8.41	Put	15.55000	0.01555	23.26000	0.02326	15.550	3.42	0.00	0	699.00
R204	On 05/11/2015	Bond Future		7.04362	105.72321		7.10024	105.56495		3.04	0.00	0	0.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2044	On 07/05/2015	Bond Future		8.25564	107.82117		8.32791	107.00108			0.00	0	9,496.00
R2044	On 06/08/2015	Bond Future		8.30069	105.15839		8.37474	104.32717			0.00	0	0.00
R2044	On 05/11/2015	Bond Future		8.33409	106.89554		8.40999	106.05060			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		8.23898	107.47815		8.31105	106.63059			0.00	0	34,121.00
R2048	On 06/08/2015	Bond Future		8.27938	109.19390		8.35314	108.33487			0.00	0	745.00
R2048	On 05/11/2015	Bond Future		8.31367	106.56550		8.38927	105.69231			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		7.13054	102.79678		7.17357	102.62778		4.22	635,489,693.96	6,182	37,797.00
R207	On 07/05/2015	Bond Future	7.73	Call	2,339.38000	2.33938	2,180.00000	2.18000	2,339.380	4.38	0.00	0	66.00
R207	On 06/08/2015	Bond Future		7.18253	100.79530		7.22796	100.62556		4.21	0.00	0	100.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,580.04000	1.58004	1,488.57000	1.48857	1,580.040	4.27	0.00	0	70.00
R207	On 05/11/2015	Bond Future		7.20780	102.45993		7.25632	102.28741		4.03	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,693.35000	1.69335	1,619.09000	1.61909	1,693.350	4.07	0.00	0	53.00
R207	On 04/02/2016	Bond Future		7.21326	100.61421		7.26418	100.44257		3.91	0.00	0	0.00

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 04/02/2016	Bond Future	7.27	Call	1,525.64000	1.52564	1,471.80000	1.47180	1,525.640	3.92	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			7.22185	98.53392	7.26431	98.33615		5.32	141,888,844.80	1,440	57,453.00
R208	On 06/08/2015	Bond Future			7.26630	100.10691	7.31066	99.90785		5.16	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	13.14000	0.01314	20.04000	0.02004	13.140	5.48	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.29355	98.35928	7.34036	98.15694		5.10	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	195.80000	0.19580	232.16000	0.23216	195.800	5.42	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.14442	81.83659	8.22159	81.18260		13.36	65,469,272.00	800	22,791.00
R209	On 07/05/2015	Bond Future	8.30	Put	678.52000	0.67852	942.61000	0.94261	678.520	13.41	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.18602	83.14300	8.26502	82.48015		13.12	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	39.55000	0.03955	57.96000	0.05796	39.550	13.81	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.21928	81.36724	8.30028	80.69348		13.38	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R210	On 07/05/2015	Bond Future			175.99785	175.99785	175.50802	175.50802			0.00	0	833.00
R210	On 06/08/2015	Bond Future			178.82186	178.82186	178.32790	178.32790			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R211	On 07/05/2015	Bond Future			130.88055	130.88055	130.86182	130.86182			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			131.36331	131.36331	131.34700	131.34700			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			137.53605	137.53605	137.27053	137.27053			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			137.96772	137.96772	137.70078	137.70078			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			8.04550	92.11371	8.11781	91.51815		11.36	0.00	0	16,829.00
R213	On 06/08/2015	Bond Future			8.08995	93.58413	8.16416	92.98087		11.13	0.00	0	0.00
R213	On 05/11/2015	Bond Future			8.12729	91.58422	8.20363	90.97101		11.32	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214	On 07/05/2015	Bond Future	8.17864		83.34370		8.25570	82.64464		14.19	0.00	0	15,271.00
R214	On 06/08/2015	Bond Future	8.21789		84.67421		8.29673	83.96555		13.93	0.00	0	0.00
R214	On 05/11/2015	Bond Future	8.25104		82.78037		8.33181	82.06002		14.23	0.00	0	0.00
R214	On 04/02/2016	Bond Future	8.27879		84.23201		8.36121	83.50216		13.91	0.00	0	4,320.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future	20,853.59000	20,853.59000		20,878.62000	20,878.62000				0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.53320	4.53320		4.53390	4.53390			11.59	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.50390	4.50390		4.50520	4.50520			12.07	0.00	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.59970	1.59970		1.55140	1.55140				0.00	0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.55310	1.55310		1.50860	1.50860				0.00	0	0.00

Total for Derivatives : **1,881,189,930.16** **113,607** **4,121,656.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.20197			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.57000		104.35903		6.57000	104.30299			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.33795			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.46500		103.19431		8.46500	103.12459			0.00	0	200,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	99.90319			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.71500		103.51390		8.71500	103.44115			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		107.11100		10.00000	107.02800			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.95238			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.03459			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.05000		100.98240		9.05000	100.90836			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000		10.74395		100.00000	10.66345			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		104.28862		10.84000	104.19741			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		10.06782		100.00000	10.00614			0.00	0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.96085			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB09	On 03/05/2017	Spot Bond	8.35000	108.13861		8.35000	108.06532			0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	108.21300		10.00000	108.12800			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.34000	126.53397		2.34000	273.36229			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.89426			0.00	400,000,000	400,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.73615			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.52171			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.53455			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	99.82673			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.60300			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.50876			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.08000	171.42905		2.08000	171.43070			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.26411		2.76000	164.25665			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.94420		2.17000	174.94462			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	184.54917		1.82000	184.55503			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.74625	81.16386		7.74625	81.11411			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.74625	81.16386		7.74625	81.11411			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	98.45000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.39415			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.10000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	96.20000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	95.64000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	94.28000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	93.60000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.05904			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.94393			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	93.25000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000	100.00000		0.00000	92.54000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	92.27000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	91.99000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.27590			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.86000	103.72824		6.86000	103.67144			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.87815			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	90.67000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	90.15000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.63000	94.98429		2.63000	108.83301			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.41000	102.19662		2.41000	160.87412			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.20000	120.24017		2.20000	219.96174			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	9.07500	93.56528		9.07500	93.49760			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	100.93000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	64.40000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.21742			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	96.52000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000	100.00000		0.00000	105.54000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN75	On 07/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000	109.25585	9.63000	109.17119				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	9.08000	113.33236	9.08000	113.24945				0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.42000	92.52875	8.42000	92.46622				0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	104.06000				0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000	0.00000	113.09000				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	9.17500	112.61281	9.17500	112.52958				0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000	0.00000	90.37000				0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.66016				0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000	0.00000	101.47982				0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.90000	105.79789	7.90000	105.73108				0.00	0	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.42500	104.75281	8.42500	104.68199				0.00	0	900,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.73000	103.80548	6.73000	103.74828				0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.54000	101.58940	8.54000	101.51940				0.00	0	3,610,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.27500	97.47336	9.27500	97.40134				0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.29000	102.50867	7.29000	102.44886			10,322,640,000,000.00	1,416,000,000	708,000,000.00	
ABSI2	On 07/12/2023	Spot Bond	2.15000	218.65504	2.15000	277.03704				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABSI3	On 31/01/2017	Spot Bond	2.03000		126.12102		2.03000	128.93566			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.16000		129.77511		2.16000	132.38218			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00630		100.00000	0.00625			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		84.57618		100.00000	84.00729			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.02000		101.97772		11.02000	101.88956			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.36056			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		9.10481		100.00000	9.03880			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.39375			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.86415			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		54.26888		100.00000	53.87543			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.32736			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		69.21336		11.00000	69.15402			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		34.73208		100.00000	34.48027			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	100.50172			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.54851			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.48083			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.49494			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.50115			0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.63208			0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.63208			0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.64117			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.64117			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.62298			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	95.26046			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	108.21300		10.00000	108.12800			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.33157			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.48651			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.50038			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.50596			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.49470			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.46956			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	8.94000	104.66793		8.94000	104.59252			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.69833			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.32629			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	89.38876			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	179.19578			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	179.20563			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.48074			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.44654			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.86873			0.00	0	0.00
ACL138		On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.44627			0.00	0	0.00
ACL139		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.61659			0.00	0	0.00
ACL141		On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.03584			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.21300	10.00000	108.12800		0.00		0	0.00	
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.73495		0.00		0	0.00	
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.56976		0.00		0	0.00	
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.48246		0.00		0	0.00	
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.43774		0.00		0	0.00	
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.47250		0.00		0	0.00	
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.45269		0.00		0	0.00	
ACL161	On 20/03/2022	Spot Bond	10.23000	100.65280	10.23000	100.57097		0.00		0	0.00	
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.44240		0.00		0	0.00	
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	117.16107		0.00		0	0.00	
ACL167	On 20/06/2019	Spot Bond	9.12500	105.34962	9.12500	105.27217		0.00		0	0.00	
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.47073		0.00		0	0.00	
ACL169	On 20/06/2017	Spot Bond	1.75000	117.01466	1.75000	117.15036		0.00		0	0.00	
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.43672		0.00		0	0.00	
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.45628		0.00		0	0.00	
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.47020		0.00		0	0.00	
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.44234		0.00		0	0.00	
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.58617		0.00		0	0.00	
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.17966		0.00		0	0.00	
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.92912		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.43732		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.38689		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.46742		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.46077		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.48462			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.49195			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.67431			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.88098			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.49372			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.49372			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.51466			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.45907			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.52156			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.20699			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.51466			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	97.37223			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.50333			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.49245			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	132.42807			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	133.37381			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.43118			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.42727			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	100.96149			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.43787			0.00	0	0.00
ACL213		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	97.36311			0.00	0	0.00
ACL214		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.45628			0.00	0	0.00
ACL215		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.43173			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.43118			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.47569			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.73465			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.54221			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.56308			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.00728			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.69212			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000	24.01205		100.00000	23.83212			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000	13.63605		100.00000	13.53719			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.93017			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.69944			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.86553			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000	100.00000		0.00000	102.08695			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	101.65163			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.68500	98.84368		7.68500	102.06183			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	102.11769			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000	100.00000		0.00000	102.45973			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.66000	100.40286		8.66000	100.33350			866,000,000,000.00	100,000,000	5,490,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.17500	119.32085		9.17500	119.23266			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond	6.98000	104.36474		6.98000	104.30638			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.81500	106.11976		8.81500	106.04393			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.88939		100.00000	16.77689			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.50000	107.67765		9.50000	107.59486			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.66000	167.42847		2.66000	167.42219			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.74680			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.67972			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	87.32057		100.00000	86.69834			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.32358			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.34774			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.44760			0.00	400,000,000	200,000,000.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.09514			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.40338			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	100.45269			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.39274			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.16752			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	114.79000			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	93.43000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.91298			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	87.41745			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.45000	133.34886		2.45000	239.16134			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	111.00544			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	111.21565			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.03042			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	107.55601			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	88.96978			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.29966			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond	2.46500	167.28093		2.46500	211.94036			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	100.60021			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	100.34853			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond	100.00000	33.89554		100.00000	33.66975			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000	16.79973		100.00000	16.67794			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000	16.89663		100.00000	16.77413			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000	16.46063		100.00000	16.34129			0.00	0	0.00
ASN43U	On 10/03/2017	Spot Bond	100.00000	28.37065		100.00000	28.09674			0.00	0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000	40.03689		100.00000	39.74662			0.00	0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000	16.53893		100.00000	16.41902			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.58184			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.39765			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.22492			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.69500	103.56256		8.69500	103.49033			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.87962			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.50360			0.00	0	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.63252			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.84981			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.99929			0.00	1,000,000,000	1,100,000,000.00
BAW19	On 05/12/2020	Spot Bond	8.99500		105.82528		8.99500	105.74856			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.85000		102.52553		6.85000	102.46964			109,600,000,000.00	16,000,000	8,000,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		63.68343		100.00000	63.21150			0.00	0	0.00
BAW21	On 24/03/2022	Spot Bond	9.24500		100.74719		9.24500	100.67299			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.64367			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.50000		103.44139		8.50000	103.37084			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.82977		101.61038		10.82977	101.33355			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.88828		100.52456		10.88828	100.49188			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.90868		100.51294		10.90868	100.49182			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.29729			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.93234		100.69109		10.93234	100.48181			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.59215		100.84773		11.59215	100.75173			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.30401			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.30401			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.30408			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.07977		100.33777		11.07977	100.25449			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.02055		101.13755		11.02055	100.57204			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.88828		100.52456		10.88828	100.49188			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.93008		101.08068		10.93008	100.72837			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.10613		97.90404		10.10613	100.50371			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.28929			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.28265			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.28265			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.57583	104.23521		8.57583	102.55929			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.27500	100.03329		11.27500	99.94166			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.27479			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.20000	78.30244		11.20000	98.19692			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.26398			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000	93.65724		9.28000	100.25235			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.27872			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	10.99500	74.77789		10.99500	100.71742			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.27086			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.27741			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.27741			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.89847			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.26772			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.28365			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.28365			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.26824			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.27464			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.28374			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA47	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.22387			0.00	0	0.00
BAYA48	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.23142			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.82977	101.69847		13.82977	101.40276			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.05640	100.99124		15.05640	100.86709			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.93852	100.93853		13.93852	100.68172			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.36190			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.36190			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.36190			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.37480			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.31656			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	30.40102		100.00000	30.22832			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	19.29539		100.00000	19.15396			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	17.56098		100.00000	17.43227			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.84011		100.00000	10.76066			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.86267		100.00000	10.78392			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	13.10621		100.00000	13.01015			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	11.35630		100.00000	11.27307			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.88113			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.54797			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00493			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00817			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.18670		100.00000	8.12734			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.18670		100.00000	8.12734			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCP91U	On 23/04/2015	Spot Bond	100.00000		97.33333		100.00000	96.56085			0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		90.57072		100.00000	89.90148			0.00	0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		87.32057		100.00000	86.69834			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.05000		103.92617		2.05000	180.42913			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.69500		103.71810		7.69500	167.67309			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.69500		97.69270		7.69500	167.95147			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.08000		100.20918		8.08000	100.14378			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	7.59500		99.08054		7.59500	99.02035			151,900,000,000.00	20,000,000	20,000,000.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.36359			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.64516			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.28389			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.78549			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.89342			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.19525			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		40.15556		100.00000	39.85799			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	101.46744			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.49607			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.50562			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.62010			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.77268			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000		25.13244		100.00000	24.94620			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000		25.13244		100.00000	24.94620			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	100.54070			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.55083			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.00000	102.08103		8.00000	102.01577			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.58119			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.63500			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	22.49975		100.00000	22.33662			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	22.49975		100.00000	22.33662			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	100.00000		0.00000	102.39439			0.00	0	2,000,000,000.00
BGL02	On 19/11/2024	Spot Bond		10.69000	105.17466		10.69000	104.74966			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond		0.00000	100.00000		0.00000	101.67172			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond		10.58000	99.72426		10.58000	99.80283			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.34137			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond		100.00000	66.96716		100.00000	66.58672			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.82287			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.86903			0.00	80,000,000	40,000,000.00
BID06	On 30/06/2019	Spot Bond		8.30500	71.22061		8.30500	104.36048			0.00	0	2,200,000,000.00
BIDC43	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.28112			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.51292			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.84715			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.97820			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.83341			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.87437			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.94877			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.25766			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.77443			0.00	0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.53901			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	86.03628		100.00000	85.44293			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.78348			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.83404			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	96.31093			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.69522			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	91.02244		100.00000	90.34653			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.93034			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.89557			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.20297			0.00	21,000,000,000	10,500,000,000.00
BTC024	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.82604			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.79050			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.75547			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.54605			0.00	38,800,000,000	38,800,000,000.00
BTC028	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.33672			0.00	0	0.00
BTC029	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.28477			0.00	0	0.00
BTC030	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.91703			0.00	0	0.00
BTC031	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.21620			0.00	0	0.00
BTC032	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.16266			0.00	0	0.00
BTC034	On 12/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.89907			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC035	On 07/07/2015	Spot Bond	0.00000		100.00000		0.00000	98.45816			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000		37.12636		100.00000	36.85425			0.00	0	0.00
BWZ18B	On 27/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.30646			0.00	0	0.00
BWZ20A	On 27/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.31766			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.49648			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000		100.00000		0.00000	101.08954			0.00	0	1,100,000,000.00
CBL08	On 02/11/2016	Spot Bond	9.20000		113.23643		9.20000	113.15205			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	106.74433			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	8.75000		106.34007		8.75000	106.26463			0.00	0	0.00
CBL12	On 06/09/2018	Spot Bond	12.19500		98.76608		12.19500	98.67082			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	98.93881			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.49500		99.43015		12.49500	99.33033			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.13175			0.00	635,000,000	317,500,000.00
CBL16	On 18/05/2017	Spot Bond	9.05000		104.52085		9.05000	104.44421			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	97.96259			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.49500		96.74618		12.49500	96.64905		3,998,400,000,000.00		320,000,000	100,000,000.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.83518			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	92.66049			0.00	1,000,000,000	1,000,000,000.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.11532			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.04500		97.68130		10.04500	97.60200			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.54500		120.72998		9.54500	120.63723			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.82500		114.51669		9.82500	114.42621		982,500,000,000.00		100,000,000	1,440,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.52500		111.20867		9.52500	111.12435			0.00	0	840,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.00199			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.40000	101.08446		11.40000	100.99314			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.40576			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.49099			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.21250		10.00000	108.12780			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.59755			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.47147			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.99532			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	103.44531			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.95111			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.24392			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.25299			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.26380			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	101.81653			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.79801			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.89589			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.48085			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.04204			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	102.81799		10.11000	102.73398			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN186	On 06/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.01314			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000		121.15703		2.76000	121.15135			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		118.41660		3.14000	121.03379			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000		100.97130		8.25000	100.90477			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.86000		128.12980		2.86000	122.30943			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000		126.29450		2.40000	120.56196			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.66884			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.23000		100.31257		8.23000	100.24591			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.78243			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.79456			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.28000		100.34843		8.28000	100.28134			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.28000		100.34843		8.28000	100.28134			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.33000		103.49300		8.33000	103.42342			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.49215			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.54066			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.21300		10.00000	108.12800			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.21300		10.00000	108.12800			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.11129			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	100.99943			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000		101.21904		9.35000	101.14242			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000		101.21904		9.35000	101.14242			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.13986				0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.79599				0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.23059				0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.23059				0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.23059				0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.70754				0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	8.92500	102.83293	8.92500	102.75976				0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	102.21815				0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.55709				0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.77298				0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.77035				0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.81981				0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.97209				0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.10051				0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.97870				0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.20510				0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.59093				0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.45369				0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.35043				0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.43676				0.00	0	0.00
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.62900				0.00	0	0.00
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.29154				0.00	0	0.00
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.57184				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37397			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.47324			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	108.21300		10.00000	108.12800			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.10760			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.36995			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.16302			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.52432			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.13172			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.27072			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26608			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	137.41156			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.70469			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	137.06354			0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	136.94036			0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	137.09593			0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	134.80209			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	135.46074			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.26949			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.35500	99.72467		10.35500	99.64127			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.87500	96.40778		10.87500	96.32458			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.25449			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.52133			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.24092			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.63678		0.00		0	0.00	
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.62531		0.00		0	0.00	
CLN321	On 30/04/2018	Spot Bond	8.80500	108.37819	8.80500	103.90666		0.00		0	0.00	
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.45907		0.00		0	0.00	
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.61790		0.00		0	0.00	
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	131.90429		0.00		0	0.00	
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.48800		0.00		0	0.00	
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.52021		0.00		0	0.00	
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.50350		0.00		0	0.00	
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.69479		0.00		0	0.00	
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	81.54542		0.00		0	0.00	
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.54864		0.00		0	0.00	
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.25449		0.00		0	0.00	
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	119.33838		0.00		0	0.00	
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	119.48183		0.00		0	0.00	
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.62822		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.60152		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.25594		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.69059		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.57093		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.44129		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.50467		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.61256		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.28386		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN349	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.24868			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000		100.00000		0.00000	101.52900			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.84022			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	101.56510			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000		100.00000		0.00000	103.68104			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.41889			0.00	100,000,000	50,000,000.00
CLN362	On 20/03/2024	Spot Bond	9.53500		108.18450		9.53500	106.60688			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.46695			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	104.07798			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.67500		109.80175		11.67500	107.84810			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.73024			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.70500		107.58230		11.70500	107.48093			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000		107.76741		10.02000	107.68012			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.73024			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.72573			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	102.86456			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.45986			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.46946			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.46960			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.26521			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.04500		104.40272		9.04500	104.32746			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.31417			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.50634			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000	100.55891		10.57000	100.47450			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	100.70080		11.00000	100.61294			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.60203			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.51466			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.63538			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.46500	104.00106		11.46500	103.90658			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.56341			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.46935			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.85373			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.50060			0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.19020			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.43279			0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.43676			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	89.88492			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.46184			0.00	0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.72827			0.00	0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.52464			0.00	0	0.00
CLN397	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.30297			0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.79382		7.01000	41.38456			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000		0.00000	176.44116			0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.08000	100.20918		8.08000	148.79660			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN88	On 28/04/2028	Spot Bond		7.69500	38.03075		7.69500	167.67309			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		7.69500	38.47269		7.69500	167.95147			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	96.30489			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	96.27330			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.99983			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	99.99983			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.49776			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.46616			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.47243			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.46742			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.63678			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.42615			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.45829			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.45546			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.45824			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.04862			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond		0.00000	100.00000		0.00000	99.88799			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond		8.41000	105.50647		8.41000	103.82936			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond		8.40000	104.79931		8.40000	104.72827			0.00	0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond		9.68500	118.27248		9.68500	118.18032			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond		7.31000	105.90087		7.31000	105.83823			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond		9.25500	107.45583		9.25500	107.37661			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJG01	On 09/06/2024	Spot Bond	9.31500	108.72262		9.31500	108.64107			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.68500	97.09951		9.68500	97.02426			0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.42500	98.69128		10.42500	98.60911			0.00	0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	10.42500	96.50484		10.42500	96.42404			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.91028			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.54009			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	9.84739		100.00000	9.77600			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.91197			0.00	2,000,000,000	1,000,000,000.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.38133			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	103.21185			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.88190			0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.88082			0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.97260			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	9.90064		100.00000	9.82886			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	11.96973		100.00000	11.88295			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.02000	102.95163		11.02000	102.84646			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	14.10325		100.00000	14.00100			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	5.97014		100.00000	5.92685			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	14.82985		100.00000	14.72232			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.41064			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.77500	98.26187		7.77500	98.20078			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.93166			0.00	0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.85225			0.00	0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.73600			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLT02U	On 06/11/2015	Spot Bond	100.00000		64.68920	100.00000	64.20446				0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.67384				0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000	0.00000	100.02058				0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.28522				0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.00000	0.00000	101.34439				0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000	0.00000	100.60042				0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000	0.00000	102.71797				0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.52299				0.00	0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		100.00000	0.00000	52.97837				0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000	0.00000	100.04197				0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.24500		106.59944	8.24500	106.52848				0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.08000		113.64172	7.08000	113.57657				0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.13000		106.85402	8.13000	106.78347				0.00	0	1,350,000,000.00
DV23	On 27/02/2023	Spot Bond	8.88500		107.44399	8.88500	107.36661			2,499,759,210,000.00	281,346,000	1,610,265,000.00	
DV24	On 18/02/2024	Spot Bond	8.94500		105.91310	8.94500	105.83633				0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.05000		109.68058	9.05000	109.60015				0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.32638				0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.20494				0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.46400				0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.92769				0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.53087				0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.53864				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.05985				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.26128			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.82367			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.66500	127.66066		7.66500	127.58110			0.00	0	1,900,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	93.34379			0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
EL037	On 31/01/2037	Spot Bond	2.16000	101.93082		2.16000	101.93104			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000	101.24370		1.20000	134.74069			18,120,000,000,000.00	15,100,000,000	600,000,000.00
EL28	On 02/05/2028	Spot Bond	2.08000	124.06857		2.11000	123.66039			0.00	0	8,200,000,000.00
EL29	On 19/11/2029	Spot Bond	2.09000	111.42754		2.09000	111.42843			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.07000	111.57749		2.07000	111.57857			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.05000	104.82136		2.05000	104.82264			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.14000	102.21127		2.14000	102.21166			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.09500	108.20738		9.09500	108.12766			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	8.99500	108.72034		8.99500	108.64238			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.47500	107.87488		9.47500	107.79215			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.68500	99.84090		9.68500	101.35805			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.82500	106.24272		9.82500	103.78738			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.06172			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	97.12828			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.59511			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.34496			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.29343			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC12	On 05/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.22494			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond		0.00000	100.00000		0.00000	102.76997			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.82548			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.90072			0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.92659			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond		100.00000	88.03616		100.00000	87.41764			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond		10.88000	104.01070		10.88000	103.91991			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.27160			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.73051			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.78446			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond		9.57500	97.74910		9.57500	97.67418			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond		0.00000	100.00000		0.00000	96.80161			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	97.97500			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.13966			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.21022			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.21300		10.00000	108.12800			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.03129			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.07337			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.02286			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.05794			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.04093			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	101.02679			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.00000	101.17785		7.00000	101.12118			0.00	0	13,200,000,000.00
ES18	On 20/04/2018	Spot Bond	7.60500	104.18986		7.60500	104.12579		6,588,086,778,000.00	866,283,600	16,881,800,500.00	
ES23	On 25/01/2023	Spot Bond	8.18500	112.42930		8.18500	112.35457		28,856,479,420,000.00	3,525,532,000	53,442,944,200.00	
ES26	On 02/04/2026	Spot Bond	8.50000	95.65266		8.50000	95.58740		2,571,142,900,000.00	302,487,400	16,887,443,700.00	
ES33	On 15/09/2033	Spot Bond	9.09000	86.48965		9.16500	85.83657		274,733,165,754,000.00	30,223,670,600	47,100,235,300.00	
ES42	On 25/04/2042	Spot Bond	9.18500	97.16416		9.18500	97.09227		0.00	0	14,200,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.07608		0.00	0	0.00	
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.10993		0.00	0	0.00	
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.96302		0.00	0	0.00	
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.86346		0.00	0	0.00	
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.31953		0.00	0	0.00	
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.99089		0.00	0	0.00	
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	103.56506		0.00	0	0.00	
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.90040		0.00	0	0.00	
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.76375		0.00	0	0.00	
FIFC16	On 12/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.55775		0.00	0	0.00	
FIFC17	On 09/10/2015	Spot Bond	100.00000	69.48922		100.00000	100.00000		0.00	0	0.00	
FR002U	On 02/08/2023	Spot Bond	100.00000	12.25448		100.00000	12.16265		0.00	0	0.00	
FR003U	On 02/08/2023	Spot Bond	100.00000	11.92693		100.00000	11.83755		0.00	0	0.00	
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.52709		0.00	0	0.00	
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.34791		0.00	0	0.00	
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.58776		0.00	0	0.00	
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.62815		0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB05	On 21/12/2018	Spot Bond		9.09500	100.78630		9.09500	100.71244			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.58580			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.58573			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.65209			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond		0.00000	100.00000		0.00000	102.87514			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.89769			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond		0.00000	100.00000		0.00000	100.91245			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond		9.74500	105.31249		9.74500	104.67791			0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.92316			0.00	0	0.00
FRBC21	On 21/12/2018	Spot Bond		9.87500	110.13120		9.87500	110.04374			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.14528			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond		2.16000	131.49970		2.16000	132.38218			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond		2.18000	127.96286		2.18000	276.45287			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond		2.34500	104.98174		2.34500	111.59334			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond		2.39000	102.42113		2.39000	161.22778			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond		2.09000	122.11861		2.09000	223.40008			0.00	0	400,000,000.00
FRBN04	On 15/09/2015	Spot Bond		7.13000	103.61280		7.13000	103.55390			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond		7.67700	65.92580		7.67700	65.31238			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.42500	42.33812		9.42500	41.43370			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.66000	41.03203		9.66000	40.09124			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.05904			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.55427			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.48091			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.52721		0.00		0	0.00	
FRC115	On 20/06/2017	Spot Bond	7.47000	100.48160	7.47000	98.00000		0.00		0	0.00	
FRC116	On 20/06/2017	Spot Bond	7.47000	100.48160	7.47000	100.00000		0.00		0	0.00	
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.51466		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	100.49078		0.00		0	0.00	
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.55650		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	100.50634		0.00		0	0.00	
FRC125	On 20/09/2017	Spot Bond	6.00000	100.38688	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	100.53796		0.00		0	0.00	
FRC129	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC130	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.66097		0.00		0	0.00	
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.64173		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	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	22.07675		100.09221	21.91656			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.46018			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.33261			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.61601			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	101.85281			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.51582			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	100.52150			0.00	0	0.00
FRC153		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.47690			0.00	0	0.00
FRC154		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.48133			0.00	0	0.00
FRC155		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.62798			0.00	0	0.00
FRC161		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.47298			0.00	0	0.00
FRC162		On 14/12/2018	Spot Bond	13.22500	62.04511		13.22500	61.97933			0.00	0	0.00
FRC163		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.44624			0.00	0	0.00
FRC166		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.44680			0.00	0	0.00
FRC167		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.66133			0.00	0	0.00
FRC168		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.46686			0.00	0	0.00
FRC169		On 31/01/2025	Spot Bond	3.57500	96.87588		3.57500	100.21487			0.00	0	0.00
FRC170		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.48689			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.48689			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.04793			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.25449			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.46729			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.45907			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.44848			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.64514			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.52409			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.25500			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.62811			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.84833			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.60042			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.47688			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.61272			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.44346			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.48133			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.48133			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.50360			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.16793			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.17700			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.29418			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.21300		10.00000	108.12800			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.03650			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.50801			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.01823			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.27789			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.99989			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.99989			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.80813			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.64201			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.80813			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.63536			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.43924			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.61765		8.75000	101.54355			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.47242			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	10.01788		100.00000	9.94525			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	9.18370		100.00000	9.11712			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	94.99215			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	10.72893		100.00000	10.65114			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	98.26883			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond		100.00000	24.44750		100.00000	24.26633			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.32988			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond		100.00000	9.48124		100.00000	9.41250			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond		100.00000	18.31947		100.00000	18.18218			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.32984			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond		100.00000	18.28718		100.00000	18.15015			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.32658			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.25960			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC219	On 04/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.45050			0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.36186			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond		2.97000	125.95733		2.97000	125.94924			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.21320			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.19715			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.19715			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond		0.00000	100.00000		0.00000	101.09454			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.42664			0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.62841			0.00	0	0.00
FRC228	On 16/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.50659			0.00	0	0.00
FRC229	On 30/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.28261			0.00	0	0.00
FRC230	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	100.07233			0.00	0	0.00
FRC231	On 25/06/2018	Spot Bond		100.00000	12.96595		100.00000	5.52910			0.00	0	30,000,000,000.00
FRC37	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.51748			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.51469			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.72380			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.64700			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond		3.50000	115.42621		3.50000	121.93313			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.52371			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.52878			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond		3.55000	106.58596		3.55000	121.56187			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond		3.53000	104.35489		3.53000	121.71023			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond		3.35000	100.58570		3.35000	125.99294			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC74	On 20/09/2016	Spot Bond	3.42000	101.73222		3.42000	135.12326			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.84729			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.45823			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.52036			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.60371			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.58233			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.49411			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.49356			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.48669			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000	10.86060		100.00000	10.78186			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000	36.37013		100.00000	36.10644			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000	83.51315		100.00000	82.95639			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000	20.50812		100.00000	20.35943			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000	9.10481		100.00000	9.03880			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000	10.70548		100.00000	10.62702			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.48162			0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.70677			0.00	0	4,000,000,000.00
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.93467			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.67141			0.00	0	1,000,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	98.07510			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	98.93593			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.20088			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.94800	85.00655		1.94800	107.84908			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.26000	106.23388		2.26000	139.05618			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.58667			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		102.30337		10.38000	102.21604			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		102.30337		10.38000	102.21604			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	101.75793			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.40000		103.24423		2.40000	112.08847			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.40000		212.07811		2.40000	213.87426			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.37000		112.68382		2.37000	112.68211			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.43000		211.18449		2.43000	212.97901			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.87693			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.43000		110.76417		2.43000	110.76195			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.46000		110.91490		2.46000	110.91240			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.26764			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	45.27500			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.15537			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.56500		108.89311		2.56500	108.88972			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.55000		116.04216		2.55000	209.44366			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.60000		114.35984		2.60000	207.99188			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.36000		97.56975		2.36000	97.56837			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.63000		163.48385		2.63000	207.12675			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	2.84000		90.70043		2.84000	103.79912			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.07658			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.30000		126.88938		2.30000	274.13102			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS37	On 07/12/2023	Spot Bond	2.19000	127.87299		2.19000	276.25848			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.91000	121.59762		2.91000	262.68569			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.63000	101.28767		2.63000	128.60508			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.57000			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.16000	132.38191		2.16000	128.33437			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.82786			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.01463			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000	100.00000		0.00000	101.41498			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.24000	112.64321		2.24000	112.64272			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509	22.99680		104.97509	22.82270			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593	26.85081		101.07593	26.65427			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759	19.85185		100.44759	19.70735			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967	25.32171		100.76967	25.13687			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	1.92000	122.58708		1.92000	122.58989			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	2.29000	97.86341		2.29000	112.13503			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.78532			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.32000	97.60547		2.32000	111.83920			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.00704			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.39000	126.09139		2.39000	345.13721			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.27272			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.91634			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX16	On 15/09/2016	Spot Bond	7.43000	101.37635		7.43000	101.31607			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.88000	102.00175		7.88000	101.93751			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.06500	106.35245		8.06500	106.28317			0.00	0	2,500,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.58000	105.25641		8.58000	105.18315			0.00	0	760,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.80500	100.04648		8.80500	99.97584			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.48500	91.43099		9.48500	91.36194			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.43500	111.85202		9.43500	111.76708			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.78500	98.27202		9.78500	98.28888			0.00	0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.12500	98.31109		10.12500	98.98417			0.00	0	8,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.21000	95.79402		10.21000	95.71500			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.69000	83.55785		9.69000	83.49271			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.41017			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.41584			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.42995			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.45258			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.46954			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.54289			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.91892			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.95877			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.81199			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.99470			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.03461			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.06785			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.21402			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000	58.32994		100.00000	57.89285			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000	9.78614		100.00000	9.71281			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.64184		100.00000	1.62954			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.27546		100.00000	0.27339			0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4A1U	On 20/03/2018	Spot Bond	100.00000	9.10481		100.00000	9.03880			0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000	1.52753		100.00000	1.51646			0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond	100.00000	0.25628		100.00000	0.25442			0.00	0	0.00
FS4A4U	On 20/09/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4A5U	On 20/09/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4B1U	On 20/09/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4C1U	On 20/09/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.03642			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.00000	100.91851		9.00000	100.84558			0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.13622			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	9.67451		100.00000	9.60437			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	16.78816		100.00000	16.66644			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.91418	100.00000	11.82781				0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.48434				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.54270				0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.61513				0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	101.71568				0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000	100.00000	0.00000				0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000	0.00000	101.67086				0.00	0	20,000,000.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000	0.00000	99.90357				0.00	50,000,000	50,000,000.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000	0.00000	101.33846				0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000	0.00000	100.63181				0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000	0.00000	101.01574				0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000	0.00000	100.35554				0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001	100.00000	0.00001				0.00	0	0.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.27783				0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.74369				0.00	0	1,840,000,000.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000	0.00000	101.74237				0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		10.13089	100.00000	10.05498				0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000	0.00000	99.92784				0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.58892				0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000	0.00000	101.39456				0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.41097				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILC19	On 07/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.13622			0.00	0	0.00
HILC20	On 24/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.30125			0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.73264			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.16581	102.06311		7.16581	101.02598			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	101.81015			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.16663	102.13349		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	101.90979			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.61718	102.23817		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	102.03156			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	99.85741			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.89084			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	99.88669			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.33162			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.21300		10.00000	108.12800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF05	On 17/02/2017	Spot Bond		8.88000	103.16718		8.88000	103.09293			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond		0.00000	100.00000		0.00000	101.20074			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.12772			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.90000	109.80449		7.90000	109.73400			0.00	0	1,654,900,000.00
HWAY23	On 07/12/2023	Spot Bond		2.05000	129.13817		2.05000	278.99498		1,640,000,000,000.00	800,000,000	1,800,000,000.00	
HWAY24	On 07/12/2024	Spot Bond		2.05000	131.98625		2.05000	285.14808			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.15500	102.66833		9.15500	102.59219			0.00	0	2,361,600,000.00
HWAY35	On 31/07/2035	Spot Bond		9.19500	102.31664		9.19500	102.24044			0.00	0	27,000,000,000.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	33.89980		100.00000	33.65402			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	81.91857		100.00000	81.37725			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	37.29503		100.00000	37.02167			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	23.89194		100.00000	23.71291			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond		10.00000	108.21300		10.00000	108.12800			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.62000	118.97024		1.68000	118.34450		212,294,913,336,000.00	31,046,242,800	62,672,132,700.00	
I2038	On 31/01/2038	Spot Bond		1.64000	128.34747		1.64000	128.35323		366,157,239,744,000.00	23,266,609,600	16,141,936,800.00	
I2046	On 31/03/2046	Spot Bond		1.75000	127.39199		1.75000	127.39676		216,680,800,000.00	123,817,600	00,520,296,800.00	
I2050	On 31/12/2050	Spot Bond		1.72000	139.04579		1.76000	137.68742		8,782,181,368,000.00	5,105,919,400	26,457,456,300.00	
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.47236			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.83000	102.20298		7.83000	102.13900			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		7.75000	106.53159		7.75000	106.46558			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.65000	101.99904		7.65000	101.93559			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.36482			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		2.19000	99.79833		2.19000	128.57425			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL36	On 31/01/2022	Spot Bond		2.23000	103.80976		2.23000	131.81171			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.80590			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond		7.87000	102.58855		7.87000	102.52366			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.59629			0.00	0	70,000,000.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.32498			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.13559			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.21300		10.00000	108.12800			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.42500	101.13992		8.42500	101.07116			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.80000	95.82258		8.80000	95.75421			0.00	0	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.47922			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.54000	97.11296		8.54000	97.04642			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.85000	102.77711		8.85000	102.70337			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.21166			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.33573			0.00	1,250,000,000	1,260,000,000.00
IBL54	On 31/07/2016	Spot Bond		7.90000	100.63619		7.90000	100.57159			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.20500	101.32360		8.20500	101.25610			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.47824			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.08201			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.52000	103.05778		7.52000	102.99475			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.16500	104.77210		8.16500	104.70264			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.16500	108.04491		9.16500	107.96471			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.19956			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.43976			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.40128			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	101.43043			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	101.45944			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.59912			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond		2.96000	125.66602		2.96000	126.02646			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00843		100.00000	0.00837			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.57990			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.57154			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.39500	99.55900		8.39500	103.65024			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.91405			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.94448			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond		9.42500	104.45311		9.42500	104.37342			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	99.91788		5.00000	99.87686			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond		5.00000	99.91788		5.00000	99.87686			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond		5.00000	100.98709		5.00000	100.94577			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond		5.00000	99.91863		5.00000	99.87797			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond		4.00000	100.32339		4.00000	100.29100			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond		4.00000	99.95648		4.00000	99.92387			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond		100.00000	40.53091		100.00000	40.23384			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond		100.00000	40.37126		100.00000	40.07536			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond		100.00000	40.37126		100.00000	40.07536			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond		9.20000	103.41538		9.20000	103.33916			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.23174			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond		100.00000	7.84383		100.00000	7.78696			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IM1004	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.94735		0.00		0	0.00	
IM1006	On 13/07/2015	Spot Bond	100.00000	80.04386	100.00000	0.00000		0.00		0	0.00	
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.38284		0.00		0	0.00	
IN191U	On 16/05/2017	Spot Bond	100.00000	15.44497	100.00000	15.32923		0.00		0	0.00	
IN253U	On 04/07/2015	Spot Bond	100.00000	83.51315	100.00000	82.95639		0.00		0	0.00	
IN269U	On 25/07/2017	Spot Bond	100.00000	16.28540	100.00000	16.16472		0.00		0	0.00	
IN272U	On 10/11/2017	Spot Bond	100.00000	17.59061	100.00000	17.45879		0.00		0	0.00	
IN276U	On 30/06/2021	Spot Bond	100.00000	1.40632	100.00000	1.39826		0.00		0	0.00	
IN277U	On 30/06/2021	Spot Bond	100.00000	8.60047	100.00000	8.53743		0.00		0	0.00	
IN281U	On 28/11/2019	Spot Bond	100.00000	9.74554	100.00000	9.67251		0.00		0	0.00	
IN286U	On 15/07/2019	Spot Bond	100.00000	9.98114	100.00000	9.90717		0.00		0	0.00	
IN290U	On 31/12/2016	Spot Bond	100.00000	27.74301	100.00000	27.53968		0.00		0	0.00	
IN291U	On 09/07/2015	Spot Bond	100.00000	80.75221	100.00000	80.21978		0.00		0	0.00	
IN294U	On 13/08/2015	Spot Bond	100.00000	74.94867	100.00000	74.48980		0.00		0	0.00	
IN295U	On 19/08/2015	Spot Bond	100.00000	74.03651	100.00000	73.58871		0.00		0	0.00	
IN299U	On 30/06/2015	Spot Bond	100.00000	88.73521	100.00000	86.77781		0.00		0	2,000,000,000.00	
IN300U	On 30/06/2015	Spot Bond	100.00000	88.74611	100.00000	86.78847		0.00		0	0.00	
IN521U	On 19/05/2015	Spot Bond	100.00000	91.02244	100.00000	90.34653		0.00		0	0.00	
IN528U	On 07/07/2015	Spot Bond	100.00000	81.11111	100.00000	80.57395		0.00		0	0.00	
INA516	On 14/04/2015	Spot Bond	6.30000	99.98274	6.30000	99.87932		0.00		0	0.00	
INA517	On 21/04/2015	Spot Bond	6.40000	99.85992	6.40000	99.75512		0.00		0	0.00	
INA519	On 05/05/2015	Spot Bond	6.50000	99.60975	6.50000	99.50384		0.00		0	0.00	
INA520	On 12/05/2015	Spot Bond	6.50000	99.48622	6.50000	99.38057		0.00		0	0.00	
INA522	On 26/05/2015	Spot Bond	6.50000	99.24007	6.50000	99.13495		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA523	On 03/06/2015	Spot Bond	6.50000		99.09996		6.50000	98.99513			0.00	0	0.00
INA524	On 09/06/2015	Spot Bond	6.55000		98.98748		6.55000	98.88209			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.25729			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.82977		101.26772		10.82977	101.04277			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.82977		100.50746		10.82977	100.39873			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.43259			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.42475			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.17492		6.50000	100.12242			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.50079			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	100.50404			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.94181			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.21300		10.00000	108.12800			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.41257			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	102.58312			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.95005			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.17077			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.90819			0.00	0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.20192			0.00	0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.05724			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	106.50918			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000		100.00000		0.00000	101.61970			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000		99.72678		100.00000	98.91599			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.94601			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.21300		10.00000	108.12800			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.94150			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.94068			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.34000		100.83154		8.34000	100.76366			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.18664			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.19104			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	100.19400			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.90473			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	99.89970			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.51486			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.14500		104.74488		9.14500	104.66728			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.64792			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.44000		103.33512		8.44000	103.26551			0.00	0	1,350,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.01237			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	99.99968			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	100.29506			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.44029			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.20000		103.64262		8.20000	103.57388			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	101.92902			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.85652			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.51000		95.98126		3.51000	125.98185			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.57000		141.82602		3.57000	147.04231			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.18933			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	99.93406			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.97461			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.68900			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.32888			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.68000		98.45805		3.68000	106.62316			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.68000		98.37597		3.68000	105.61206			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.74917			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.32028			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	9.96500		115.90998		9.96500	115.81660			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	103.78170			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.67000		140.30956		3.67000	140.29302			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond	100.00000		93.83033		100.00000	93.11224			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000		92.17172		100.00000	91.47870			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond	6.30000		99.93101		6.30000	99.98274			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond	6.30000		99.94825		6.30000	99.84490			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond	6.40000		99.82496		6.40000	99.72024			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond	6.50000		99.57442		6.50000	99.46859			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond	6.50000		99.32784		6.50000	99.22253			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond	6.50000		99.20500		6.50000	99.09996			0.00	0	0.00
IVA523	On 04/06/2015	Spot Bond	6.50000		0.00000		6.50000	98.97768			0.00	0	0.00
IVA524	On 11/06/2015	Spot Bond	6.55000		98.95233		6.55000	98.84701			0.00	0	0.00
IVA528	On 09/07/2015	Spot Bond	100.00000		80.75221		100.00000	100.00000			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.79752			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.21300		10.00000	108.12800			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.67295			0.00	600,000,000	300,000,000.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.00954			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.95488			0.00	600,000,000	300,000,000.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.02821			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.81378			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.94158			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.94118			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.94038			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.94400			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.80142			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.49826			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.46929			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.08245			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.82720			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.81903			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.01464			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.51052			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.34327			0.00	0	1,000,000,000.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.43667			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.23377			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.23967			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.23967			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.76500	104.04121		8.76500	103.96726			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	14.15633		100.00000	14.06151			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	10.29405		100.00000	10.21776			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.87303			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.81500	104.55473		8.81500	104.48001			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.52714			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.08262			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.49339			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	103.63573			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.44981			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.57265			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.00000	103.69711		7.00000	103.63833			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.40499			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.01586			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.83356			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.45809			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.20358			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.29361			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.77719			0.00	0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.33570			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000	100.00000		0.00000	101.80116			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.53060			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.70759			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		58.18388		100.00000	57.74788			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.23825			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.60787			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.62978			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.77331			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		61.35850		100.00000	60.90380			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.91075			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.73230			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.07500		141.67974		8.07500	141.58682			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.35018			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.42860			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.85096			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.40238			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.91724			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.80000		102.93589		9.80000	102.85430			0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		101.23865		9.71000	101.15913			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.41985			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.53000		99.44457		8.53000	99.37575			0.00	0	3,260,000,000.00
LGL03	On 03/04/2018	Spot Bond	8.60000		97.73276		8.60000	97.66532			0.00	0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.47000		100.18978		9.47000	100.11299			0.00	0	580,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.68883			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.85260			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	8.52000		104.91816		8.52000	104.84604			0.00	0	1,040,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.92761			0.00	0	0.00
LOM01	On 25/11/2019	Spot Bond		0.00000	100.00000		0.00000	101.31082			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.04788			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.09669			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond		0.00000	100.00000		0.00000	101.17575			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond		0.00000	100.00000		0.00000	101.06646			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.47401			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.75619			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.46124			0.00	0	0.00
MAQ068	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	98.95541			0.00	0	0.00
MAQ069	On 09/07/2015	Spot Bond		100.00000	80.75221		100.00000	80.21978		2,000,000,000,000,000.00	20,000,000,000	10,000,000,000.00	
MAQ0A1	On 28/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.69102			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.69609			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.26428			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.89461			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	100.30560			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.97077			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.29056			0.00	0	500,000,000.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.79427			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.11119			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.91639			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.96710			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF040	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.17169			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.15663			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.18282			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.60755			0.00	0	0.00
MBF044	On 11/04/2016	Spot Bond	100.00000		48.71393	100.00000	0.00000	0.00000			0.00	0	0.00
MBF045	On 13/04/2018	Spot Bond	100.00000		8.67003	100.00000	0.00000	0.00000			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000		54.00626	100.00000	53.61471				0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000		19.73231	100.00000	22.68396				0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000		18.42631	100.00000	18.28975				0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000		18.52637	100.00000	18.38908				0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000		17.79242	100.00000	17.65910				0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000		24.07233	100.00000	23.89194				0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond	8.42500		101.96621	8.42500	101.89689				0.00	0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond	8.44500		101.48827	8.44500	101.41910				0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond	0.00000		100.00000	0.00000	102.31466				0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.06068				0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000		100.00000	0.00000	102.00333				0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000		100.00000	0.00000	102.09105				0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.68500		101.42653	7.68500	101.36386				0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.41500		105.41361	8.41500	105.34163				0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.07000		107.34077	9.07000	107.26188				0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.41298				0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.42714				0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.15000		104.45190	9.15000	104.55888				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MGL01	On 15/09/2015	Spot Bond		7.17000	101.16959		7.17000	101.11177			0.00	0	2,470,000,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.89888			0.00	0	0.00
MIL02	On 31/05/2017	Spot Bond		8.61000	103.55033		8.61000	103.47841			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.50295			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		8.94500	108.43308		8.94500	105.71605			1,252,300,000,000.00	140,000,000	540,000,000.00
MMIG03	On 01/06/2025	Spot Bond		0.00000	100.00000		0.00000	100.90333			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	22.77427		100.00000	22.60916			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.93791			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.31000	103.44234		8.31000	103.37295			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.12000	102.85422		7.12000	102.79510			882,880,000,000.00	124,000,000	112,000,000.00
MTN04	On 13/07/2017	Spot Bond		8.30000	106.18160		8.30000	106.11007			0.00	0	1,040,000,000.00
N4A211	On 14/08/2020	Spot Bond		100.89771	7.39213		100.89771	7.33629			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	7.48690		100.61875	7.43049			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	96.64719			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.16915			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.27004			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	1.06671		100.00000	1.05871			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4E68U	On 14/08/2020	Spot Bond	100.00000		1.06671	100.00000	1.05871				0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.53000		101.80722	8.53000	101.73677				0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond	7.66500		100.56581	7.66500	100.50314				0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond	8.67000		104.42794	8.67000	104.35451				0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond	8.39500		105.15547	8.39500	105.08499				0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond	8.86500		105.90987	8.86500	105.83500				0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.89598				0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond	8.75500		105.26186	8.75500	105.20231				0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.91859				0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond	8.99500		100.43001	8.99500	100.34014				0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond	0.00000		100.00000	0.00000	102.01135				0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond	9.67500		100.07021	9.67500	99.99188				0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000	0.00000	101.59372				0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	100.91159				0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.26978				0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.04877				0.00	0	0.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000	0.00000	100.31982				0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.15925				0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.00000	0.00000	101.15537				0.00	0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.00000	0.00000	101.18638				0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.00000	0.00000	101.18624				0.00	400,000,000	200,000,000.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.00000	0.00000	101.27148				0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	6.99000		102.24015	6.99000	102.18314			615,120,000,000.00	88,000,000	784,000,000.00	
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000	0.00000	101.14589				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK3A	On 09/09/2019	Spot Bond		8.44500	111.71376		8.44500	111.63846			0.00	0	3,560,000,000.00
NBK4	On 28/10/2024	Spot Bond		10.25000	39.40975		10.25000	39.37815			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond		6.92000	104.72088		6.92000	104.66141			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.76846			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond		0.00000	100.00000		0.00000	101.84314			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond		7.44000	102.24326		7.44000	102.18240			340,752,000,000.00	45,800,000	1,902,900,000.00
NBK9B	On 23/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.36691			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.89581			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.85605			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond		0.00000	100.00000		0.00000	95.67594			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.81342			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.58147			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.52727			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	92.10841			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.15405			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.16607			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.44551			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.42288			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.69322			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.40898			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.39933			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.39905			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.40250			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.45907			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.42000	109.56571		9.42000	107.98031			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.45628			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.45500	108.30870		9.45500	106.95778			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.45907			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.41331			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.41345			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.46352			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.46908			0.00	0	0.00
NCLN92	On 02/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.79157			0.00	0	0.00
NCLN93	On 09/04/2018	Spot Bond		100.00000	8.67460		100.00000	8.61102			0.00	0	40,000,000,000.00
NED11	On 17/09/2015	Spot Bond		7.11000	102.14609		7.11000	102.08820			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.80373			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond		0.00000	100.00000		0.00000	99.63543			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond		9.62500	106.92175		9.62500	105.18465			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond		0.00000	100.00000		0.00000	101.54369			0.00	280,000,000	140,000,000.00
NED17	On 14/10/2024	Spot Bond		0.00000	100.00000		0.00000	99.90302			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond		0.00000	100.00000		0.00000	102.06405			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00386			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond		9.44500	122.74239		9.44500	122.64856			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond		0.00000	100.00000		0.00000	101.17469			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.21300		10.00000	108.12800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NILB10	On 08/12/2016	Spot Bond	2.20000		169.42662		2.20000	169.42663			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.54000		96.24142		2.54000	138.98525			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		185.00946		3.45000	184.98350			0.00	0	0.00
NILB13	On 31/01/2025	Spot Bond	2.93000		105.65273		2.93000	105.63632			0.00	0	0.00
NILB14	On 31/03/2028	Spot Bond	3.16000		147.59103		3.16000	138.21812			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.20000		106.86812		8.20000	106.79697			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.83000		108.00192		8.83000	107.92246			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.93455			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.92183			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.88456			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.91585			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.89710			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.03000		107.99794		9.03000	109.75733			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.91591			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.93460			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.92210			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.23000		107.99418		9.23000	107.91116			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.95967			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.94709			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.95335			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.18407			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.10807			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.97208			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA018	On 30/11/2018	Spot Bond	8.17000	117.08789		8.17000	117.01065			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.84500	124.00185		8.84500	123.91294			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.09500	173.71522		2.09500	173.71669			0.00	0	8,400,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.67500	123.75523		9.67500	123.65890			0.00	0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.92573			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.72982			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.41092			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.67962			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.88209			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.01841			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	101.16787			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	17.76322		100.00000	17.63011			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	65.33777		100.00000	66.31922			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.01000	105.10376		7.01000	105.04410			0.00	0	518,200,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000		0.00000	100.92429			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.35000	102.88877		9.35000	103.05499			0.00	0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.51080			0.00	0	0.00
OML05	On 19/03/2025	Spot Bond	9.47500	102.45840		9.47500	101.67566			0.00	0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.04500	102.57386		10.04500	101.95474			0.00	0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	10.67500	102.79546		10.67500	102.33009			0.00	0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	39.25085		100.00000	38.95672			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.33000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.05584			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.21300		10.00000	108.12800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	103.09828			0.00	0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.77199			0.00	0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.70574			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.35445			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.35359			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.58988			0.00	2,000,000,000	1,000,000,000.00
PPC004	On 30/06/2021	Spot Bond	9.04500	105.65711		9.04500	106.51169			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.44047			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.48029			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.49821			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.53803			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.70921			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.74901			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.58220			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.49500	45.54200		7.49500	45.51439			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.02000	104.08903		6.02000	104.03883		386,989,680,000,000.00	64,284,000,000	54,046,000,000.00	
R158P	On 15/09/2015	Spot Bond	6.23000	97.42257		6.23000	97.37400			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.33000	110.65056		6.33000	110.59436		39,267,411,858,000.00	6,203,382,600	11,563,370,800.00	
R159P	On 15/09/2016	Spot Bond	6.16000	91.73882		6.16000	91.69346			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.60500	125.39524		7.67500	124.70535		6,551,144,802,247,500.00	61,426,009,500	60,540,785,400.00	
R187P	On 21/12/2026	Spot Bond	7.41500	42.69453		7.41500	42.66892			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.33500	40.08703		7.33500	40.06324			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.65000	286.98224		1.69000	286.18280		725,271,030,000.00	439,558,200	19,530,707,700.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R202	On 07/12/2033	Spot Bond	1.60000	239.52193	1.60000	239.53364				219,976,029,440,000.00	37,485,018,400	17,852,703,600.00
R2023	On 28/02/2023	Spot Bond	7.41500	102.88634	7.46500	102.52749				694,145,968,114,000.00	93,613,751,600	99,021,317,100.00
R203	On 15/09/2017	Spot Bond	6.71000	104.03057	6.75000	103.88442				1,036,387,283,426,000.00	54,454,140,600	26,945,882,300.00
R2030	On 31/01/2030	Spot Bond	8.04500	101.18699	8.04500	101.12087				99,433,244,267,000.00	12,359,632,600	70,197,616,300.00
R2032	On 31/03/2032	Spot Bond	8.15000	101.19818	8.15000	101.13194				2,786,127,669,770,000.00	41,856,155,800	93,528,951,900.00
R2037	On 31/01/2037	Spot Bond	8.25500	104.12913	8.25500	104.05935				502,954,283,650,000.00	60,927,230,000	28,438,888,000.00
R204	On 21/12/2018	Spot Bond	6.95000	105.83360	6.99500	105.62653				2,370,347,469,110,000.00	41,057,189,800	45,243,889,900.00
R2044	On 31/01/2044	Spot Bond	8.31000	106.50636	8.31000	106.43451				675,955,081,404,000.00	81,342,368,400	99,274,293,400.00
R2048	On 28/02/2048	Spot Bond	8.29500	106.13635	8.29500	106.06606				946,388,778,489,000.00	14,091,474,200	47,928,492,300.00
R207	On 15/01/2020	Spot Bond	7.11000	102.30339	7.15000	102.08439				958,293,753,246,000.00	34,781,118,600	14,637,209,400.00
R208	On 31/03/2021	Spot Bond	7.20500	98.06102	7.24500	97.81549				1,541,938,151,374,500.00	14,009,458,900	24,392,938,700.00
R209	On 31/03/2036	Spot Bond	8.13000	81.44378	8.20500	80.75279				1,081,700,578,008,000.00	33,050,501,600	34,905,998,700.00
R210	On 31/03/2028	Spot Bond	1.64000	175.14846	1.67000	174.57368				223,481,488,000.00	136,269,200	38,393,316,300.00
R211	On 31/01/2017	Spot Bond	1.45000	130.24894	1.49000	130.16514				2,604,993,730,000.00	1,796,547,400	35,965,831,200.00
R212	On 31/01/2022	Spot Bond	1.62000	136.87230	1.66000	136.53970				6,682,067,460,000.00	4,124,733,000	63,235,163,100.00
R213	On 28/02/2031	Spot Bond	8.03000	91.67157	8.10000	91.03360				907,981,366,941,000.00	13,073,644,700	104,799,271,400.00
R214	On 28/02/2041	Spot Bond	8.24000	82.26117	8.24000	82.20704				1,671,333,944,656,000.00	02,831,789,400	66,092,524,800.00
R228C	On 15/09/2015	Spot Bond	6.23000	97.42257	6.23000	97.37400				0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.15000	94.57283	6.15000	94.52614				0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.16000	91.73882	6.16000	91.69346				0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.30000	98.82306	6.30000	98.77251				0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.17000	95.89630	6.17000	95.84828				0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.15000	93.04791	6.15000	93.00147				0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.21000	90.18332	6.21000	90.13787				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R331C	On 21/06/2017	Spot Bond		6.72500	86.51724		6.72500	86.47009			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond		6.77500	83.59392		6.77500	83.54803			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond		7.00000	80.29596		7.00000	80.25044			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond		6.98000	77.63597		6.98000	77.59209			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond		6.96000	75.07862		6.96000	75.03629			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond		6.95000	72.58663		6.95000	72.54577			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond		7.11000	69.58852		7.11000	69.54846			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond		7.09000	67.27346		7.09000	67.23484			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond		7.16500	64.67969		7.16500	64.64218			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond		7.13500	62.56379		7.13500	62.52765			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond		7.10500	60.53465		7.10500	60.49983			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond		7.07500	58.58832		7.07500	58.55476			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond		7.03500	56.76590		7.03500	56.73357			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond		6.99500	55.02147		6.99500	54.99030			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond		7.61500	50.31879		7.61500	50.28780			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond		7.57500	48.65451		7.57500	48.62470			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond		7.53500	47.06345		7.53500	47.03477			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond		7.49500	45.54200		7.49500	45.51439			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond		7.45500	44.08677		7.45500	44.06018			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond		7.41500	42.69453		7.41500	42.66892			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond		7.37500	41.36225		7.37500	41.33756			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.33500	40.08703		7.33500	40.06324			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.59503			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.27528			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	102.12957			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	103.27242			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.74471			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	23.44034	100.00000	23.26469				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	16.32583	100.00000	16.20485				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	30.17466	100.00000	29.95589				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	64.52722	100.00000	64.04368				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	29.79708	100.00000	29.58104				0.00	0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000	17.04972	100.00000	16.92338				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	20.87491	100.00000	20.70850				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.84179	100.00000	8.77213				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	15.87192	100.00000	15.74539				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	12.85915	100.00000	12.75663				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.17971	100.00000	9.10653				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.63993			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.64561			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.89352			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.93904			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.61120			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.85228			0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.76104			0.00	0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.33185			0.00	0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.33089			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES01U	On 02/03/2018	Spot Bond	100.00000		17.20329		100.00000	17.07856			0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		12.06810		100.00000	11.98062			0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		9.99858		100.00000	9.92609			0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		9.23908		100.00000	9.17210			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.18102			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.80599			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.37545			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.67382			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.79925			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.81475			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000		0.00000	100.69589			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.15120			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000		100.00000		0.00000	99.80264			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	85.48950			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	84.25055			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	90.97861			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	89.93173			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.42423			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	82.04162			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	94.50651			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		104.23987		12.35000	104.13640			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		15.82311		100.00000	15.70454			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP026	On 13/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.91801			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond		100.00000	6.12389		100.00000	6.07901			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond		100.00000	33.25367		100.00000	33.00994			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond		100.00000	61.32945		100.00000	60.86988			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond		100.00000	14.92615		100.00000	14.87135			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond		100.00000	32.76086		100.00000	32.51536			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond		0.00000	100.00000		0.00000	106.49223			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond		0.00000	100.00000		0.00000	79.88691			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond		8.54500	106.38655		8.54500	111.28562			0.00	0	760,000,000.00
RW23	On 10/12/2023	Spot Bond		8.91500	106.75517		8.91500	106.67846			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond		9.36000	92.34042		9.36000	110.12633			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond		0.00000	100.00000		0.00000	97.84968			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond		7.53000	109.07845		7.53000	109.01165			0.00	0	1,450,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond		10.00000	108.21300		10.00000	108.12800			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.95482			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond		8.89000	105.28274		8.89000	105.20729			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond		0.00000	100.00000		0.00000	102.54771			0.00	300,000,000	300,000,000.00
SBK16	On 15/03/2023	Spot Bond		0.00000	100.00000		0.00000	101.72830			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond		0.00000	100.00000		0.00000	103.02738			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.72240			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond		0.00000	100.00000		0.00000	101.69236			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond		0.00000	100.00000		0.00000	101.02940			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond		0.00000	100.00000		0.00000	101.86275			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond		6.92000	104.00654		6.92000	103.94788			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK9	On 10/04/2018	Spot Bond		8.49500	99.82104		8.49500	99.75299			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond		7.51000	103.45077		7.51000	103.38892			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond		7.96000	103.25954		7.96000	103.19423			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond		7.27000	103.55305		7.27000	103.49306			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond		8.15000	100.85503		8.15000	100.78937			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond		7.41500	103.49123		7.41500	103.43012			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond		7.69000	103.37419		7.69000	103.31096			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.51697			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.01494			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond		7.80000	102.92514		7.80000	102.86096			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.95092			0.00	600,000,000	780,000,000.00
SBS16	On 22/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.37933			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.58631			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond		9.00500	108.56506		9.00500	108.48627			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond		9.57500	107.32170		9.57500	107.23855			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	101.21198			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.96311			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.12643			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	103.14336			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.57500	104.41868		8.57500	104.34605			0.00	0	330,000,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	21.79926		100.00000	21.65325			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.00500	108.19901		9.00500	108.12006			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.24890			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS29	On 12/06/2019	Spot Bond	8.51500	103.49552		8.51500	103.42442			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.58500	93.78538		9.58500	93.71263			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.04771			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.32500	106.56007		9.32500	106.48007			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.43965			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.45151			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.47500	104.51400		9.47500	104.43516			0.00	0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000	100.00000		0.00000	101.43036			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000	100.00000		0.00000	101.46909			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.55000	99.38620		8.55000	99.31727			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.59500	98.67091		9.59500	98.59430			0.00	0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.15000	98.62277		10.15000	98.54188			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond	8.94500	101.81148		8.94500	101.73767			0.00	0	80,000,000.00
SBS9	On 07/07/2016	Spot Bond	7.33000	107.74886		7.33000	107.68459			0.00	0	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond	2.30000	126.88938		2.30000	274.13102			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond	2.13500	101.13722		2.13500	128.69834			0.00	0	300,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000	22.99470		100.00000	22.82799			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	22.49975		100.00000	22.33662			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	164.94871		0.00000	82.63494			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHI05	On 31/01/2017	Spot Bond	2.76000	113.48543		2.76000	127.29738			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	100.17492		6.50000	100.12242			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.67454			0.00	0	1,000,000,000.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.23758			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.81782			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.78000	102.44194		8.78000	102.36942			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.37719			0.00	0	6,800,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.19165			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.37437			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	23.95192		100.00000	23.77244			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.21300		10.00000	108.12800			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.61862			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	92.62366		100.00000	91.93925			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.58164			0.00	0	100,000,000.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	33.98212		100.00000	33.73575			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	41.25516		100.00000	40.95605			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	30.60143		100.00000	30.37714			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.09000	103.18973		9.09000	103.11498			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.77153			0.00	0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.02750			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.58000	104.08195		7.58000	104.01780			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.59500	101.96644		8.59500	101.57886			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.15000	100.85503		8.15000	100.78937			0.00	0	3,290,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.95340			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.04192			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.38829			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.91778			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.94257			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.87360			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.85000		104.79703		7.85000	104.73055			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.81215			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.11263			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	99.88322			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.79500		97.00852		8.79500	96.93974			0.00	0	240,000,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.87187			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.34175			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.63200			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.73500		91.15722		8.73500	91.09336			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.73500		91.15722		8.73500	91.09336			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.51000		96.89772		8.51000	96.83082			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.50921			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.63000		101.98731		7.63000	101.92507			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.43000		110.34334		2.43000	110.76195			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.24500		101.69849		8.24500	101.63080			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.89600			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.72500		108.57316		9.72500	108.48822			0.00	0	00,000,000,000.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.77743			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN021	On 28/02/2031	Spot Bond		9.94000	77.58153		9.94000	77.52019			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.70763			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond		0.00000	100.00000		0.00000	99.87754			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.35815			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond		0.00000	100.00000		0.00000	99.86312			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond		0.00000	100.00000		0.00000	100.35284			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.95871			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	100.42169			0.00	0	0.00
SSN033	On 17/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.52522			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.69103			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.66742			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.66833			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.56197			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.40407			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.37892			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.31819			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.26681			0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.14086			0.00	0	0.00
SY1230	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	98.95104			0.00	0	0.00
SY1231	On 10/06/2015	Spot Bond		0.00000	100.00000		0.00000	98.92991			0.00	0	0.00
SY1232	On 17/06/2015	Spot Bond		0.00000	100.00000		0.00000	98.81253			0.00	0	0.00
SY1233	On 22/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.79286			0.00	10,400,000,000	10,400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SZ18	On 30/09/2015	Spot Bond	6.48000		103.13724		6.48000	103.08394			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.32500		104.96843		8.32500	104.89828			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		61.32018		100.00000	60.86068			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.82160			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.28489			0.00	400,000,000	200,000,000.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.78159			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.39886			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.41870			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.92504			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.33084			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.34689			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.38179			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.58000		103.13786		7.58000	103.07428			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.65384			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.69804			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.81982		7.83000	101.75503			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.62953			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.68478			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.76821			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.62953			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.68478			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		85.26960		7.16000	101.60629			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.79306			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.78421			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.99626			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.96755			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.83453			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.73535			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.62732			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.69804			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.02664		8.73000	101.95442			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.35186			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.68478			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.46500		97.11103		8.46500	101.09233			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.16285			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.69727			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.79747			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.77316			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.77701			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.99184			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.98301			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.91876			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.68024			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.68906			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.66036			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.92398			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.95496			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12A3	On 21/08/2019	Spot Bond		8.75000	102.32239		8.75000	102.69464			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.93638			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.97974			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond		8.66000	100.75677		8.66000	100.68601			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.21356			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.27819			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond		8.77000	97.22302		8.77000	99.64002			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.03543			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.03543			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.35084			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.13431			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.13431			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.47981			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.53421			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.53421			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	102.00142			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.69949			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond		101.06155	5.69799		101.06155	7.08422			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	101.88853			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.66626			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.11024			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.66626			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.68841			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.69949			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.65297			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.68841			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.81024			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	101.81024			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.81024			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.98742			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	102.03171			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.97635			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.86175			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	102.91706			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	102.89494			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond		6.57000	105.64574		6.57000	105.58889			0.00	0	550,000,000.00
TL20	On 22/02/2020	Spot Bond		9.10000	89.02918		9.10000	88.93425			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond		10.00000	108.21300		10.00000	108.12800			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond		7.71000	107.36907		7.71000	107.30178			0.00	0	29,020,000,000.00
TN20	On 17/09/2020	Spot Bond		8.99000	107.13002		8.99000	107.05325			0.00	0	21,170,000,000.00
TN20U	On 14/04/2020	Spot Bond		100.00000	1.15007		100.00000	1.14154			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond		9.21500	113.94840		9.21500	113.86335			0.00	0	11,200,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TN25	On 19/08/2025	Spot Bond	9.42500	101.85740		9.42500	101.77969			0.00	0	15,630,000,000.00
TN27	On 14/11/2027	Spot Bond	9.47500	99.49729		9.47500	99.42098			0.00	0	9,570,000,000.00
TN30	On 09/10/2030	Spot Bond	9.76500	105.91999		9.76500	105.83725			2,734,200,000,000.00	280,000,000	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.15000	105.55210		10.15000	105.46647			30,450,000,000,000.00	3,000,000,000	1,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.61934			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.97009			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.09684			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.12429			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.12710			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.26244			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.54304			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	101.12572			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.21300		10.00000	108.12800			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.00990			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.01113			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.99993			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	99.99994			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.36026		10.00000	100.27701			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.35128		9.75000	100.27010			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.35293		100.00000	10.27040			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.48854			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.51744			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.53345			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.53665			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.62567			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.81915			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond		100.00000	13.65428		100.00000	13.55196			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.89125			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.13952			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	98.88306			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.32429			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.09834			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	97.82208			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	97.53444			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond		0.00000	100.00000		0.00000	97.26425			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.92649			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.77110			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond		0.00000	100.00000		0.00000	96.20676			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond		0.00000	100.00000		0.00000	95.73954			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	95.39602			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	94.73858			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.66905			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond		0.00000	100.00000		0.00000	94.52541			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond		0.00000	100.00000		0.00000	94.15358			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond		0.00000	100.00000		0.00000	93.81748			0.00	0	0.00
TSP186	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	93.42282			0.00	0	0.00
TSP187	On 25/06/2015	Spot Bond		0.00000	100.00000		0.00000	98.74583			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP188	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	93.15366			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	14.71182		100.00000	14.60158			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	98.91599		100.00000	99.72678			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.56110			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.53740			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.44801			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.40858			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.24822			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.06459			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.03288			0.00	0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.77164			0.00	0	0.00
TWC088	On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.31562			0.00	0	0.00
TWC089	On 22/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.32094			0.00	0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.33029			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.72589			0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.85411			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.54918			0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.78342			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.64500	110.52768		8.64500	110.45145			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
VJA01U	On 20/01/2023	Spot Bond	100.00000	7.94664		100.00000	7.89849			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000	7.76321		100.00000	7.71618			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.44898			0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000	71.70923		100.00000	71.28906			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKC08	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.27743			0.00	0	0.00
VKC09	On 25/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.27612			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.22383			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	101.26291			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.26461			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.22570			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.23170			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.46111		100.00000	7.41590			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.27768		100.00000	7.23359			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00022		100.00000	0.00021			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond		6.72000	110.79632		6.72000	110.73565			672,000,000,000.00	100,000,000	10,100,000,000.00
WS05	On 01/08/2018	Spot Bond		1.93000	235.01017		1.93000	235.01515			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond		6.34000	103.68951		6.34000	103.63593			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond		7.25000	106.75513		7.25000	106.69215			0.00	0	4,800,000,000.00
WSP3	On 28/05/2019	Spot Bond		7.55000	108.42344		7.55000	108.35687			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond		7.77500	108.46253		7.77500	108.39400			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond		7.84500	108.89765		7.84500	108.82823			1,569,000,000,000.00	200,000,000	2,900,000,000.00
Z014	On 30/06/2015	Spot Bond		5.97000	98.74029		5.97000	98.69247			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond		5.90000	97.04148		5.90000	96.99498			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond		5.97000	98.72435		5.97000	98.67654			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond		6.94000	73.75596		6.94000	73.71495			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000		69.71070		100.00000	69.31468			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000		36.89875		100.00000	36.68913			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Total for j-Bonds :										25,458,008,251,019,000.00	2,230,683,500	60,796,896,500.00
Grand Total:										25,458,010,132,208,900.00	2,230,797,107	60,801,018,156.00