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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 17/04/2015

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 28/04/2015	Any day expiry		12.08240	12.08240	12.06130	12.06130		15.27	0.00	0	4,905.00
\$ / R	10.80	Put	On 28/04/2015	Any day expiry	0.36380	0.00036	0.38960	0.00039	0.364	23.18	0.00	0	300.00
\$ / R	11.15	Put	On 28/04/2015	Any day expiry	1.28860	0.00129	1.50390	0.00150	1.289	19.76	0.00	0	250.00
\$ / R	12.00	Call	On 28/04/2015	Any day expiry	173.96920	0.17397	170.94700	0.17095	173.969	15.42	0.00	0	250.00
\$ / R	15.15	Call	On 28/04/2015	Any day expiry	0.06620	0.00007	0.12380	0.00012	0.066	37.90	0.00	0	300.00
\$ / R		On 29/04/2015	Any day expiry		12.08410	12.08410	12.06330	12.06330		15.41	0.00	0	758.00
\$ / R		On 30/04/2015	Any day expiry		12.08610	12.08610	12.06520	12.06520		15.54	0.00	0	0.00
\$ / R	11.80	Call	On 30/04/2015	Any day expiry	328.93390	0.32893	318.40370	0.31840	328.934	15.84	0.00	0	10,000.00
\$ / R	12.05	Call	On 30/04/2015	Any day expiry	160.39600	0.16040	158.71260	0.15871	160.396	15.59	0.00	0	10,000.00
\$ / R		On 06/05/2015	Any day expiry		12.09840	12.09840	12.07690	12.07690		15.30	0.00	0	0.00
\$ / R	11.66	Put	On 06/05/2015	Any day expiry	30.67740	0.03068	37.75120	0.03775	30.677	15.26	0.00	0	5,500.00
\$ / R	12.62	Call	On 06/05/2015	Any day expiry	40.66630	0.04067	45.22790	0.04523	40.666	18.09	0.00	0	5,500.00
\$ / R		On 13/05/2015	Any day expiry		12.11270	12.11270	12.09050	12.09050		15.38	0.00	0	6,229.00
\$ / R		On 15/05/2015	Any day expiry		12.11680	12.11680	12.09440	12.09440		15.48	0.00	0	0.00
\$ / R		On 18/05/2015	Any day expiry		12.12300	12.12300	12.10030	12.10030		15.31	0.00	0	0.00
\$ / R	12.11	Call	On 18/05/2015	Any day expiry	222.88330	0.22288	222.62440	0.22262	222.883	15.36	0.00	0	4,000.00
\$ / R		On 20/05/2015	Any day expiry		12.12710	12.12710	12.01070	12.01070		15.62	17,508,740.60	1,462	1,462.00
\$ / R		On 27/05/2015	Any day expiry		12.14080	12.14080	12.11800	12.11800		15.70	0.00	0	1,389.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	2.76600	0.00277	3.02430	0.00302	2.766	15.91	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	4.10070	0.00410	4.79970	0.00480	4.101	15.21	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	10.06140	0.01006	11.85120	0.01185	10.061	14.96	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	380.84900	0.38085	373.74560	0.37375	380.849	15.22	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	223.07650	0.22308	223.47620	0.22348	223.077	15.93	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	3.71940	0.00372	4.79120	0.00479	3.719	30.53	0.00	0	300.00
\$ / R	On 03/06/2015	Any day expiry			12.15450	12.15450	12.13180	12.13180		15.79	0.00	0	0.00
\$ / R	On 03/06/2015	Any day expiry	12.30	Call	219.21060	0.21921	219.54240	0.21954	219.211	16.35	0.00	0	10,000.00
\$ / R	On 09/06/2015	Any day expiry			12.16620	12.16620	12.14370	12.14370		15.82	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			12.17210	12.17210	12.14960	12.14960		15.90	616,796,823.30	50,673	1,161,484.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	5.77260	0.00577	6.17290	0.00617	5.773	15.95	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	6.05450	0.00605	6.49170	0.00649	6.055	15.87	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	6.82280	0.00682	7.36350	0.00736	6.823	15.66	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	10.95380	0.01095	12.05860	0.01206	10.954	15.02	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	11.79390	0.01179	13.00140	0.01300	11.794	15.01	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	38.15100	0.03815	42.47400	0.04247	38.151	14.85	0.00	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	747.96810	0.74797	731.68640	0.73169	747.968	14.79	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	731.19640	0.73120	715.24410	0.71524	731.196	14.78	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	59.09640	0.05910	65.64410	0.06564	59.096	14.78	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	651.18630	0.65119	637.06400	0.63706	651.186	14.85	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	613.68910	0.61369	600.58160	0.60058	613.689	14.95	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Put	91.58910	0.09159	100.98160	0.10098	91.589	14.95	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.78	Put	130.21460	0.13021	142.38440	0.14238	130.215	15.19	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.80	Put	136.96820	0.13697	149.57680	0.14958	136.968	15.23	0.00	0	6,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	216.77550	0.21678	233.74770	0.23375	216.775	15.62	0.00	0	34,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	225.98790	0.22599	243.38220	0.24338	225.988	15.65	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.04	Call	367.52270	0.36752	0.00000	0.00000	367.523	15.69	3,675,227.00	10,000	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.13	Call	322.70320	0.32270	319.82490	0.31982	322.703	15.86	0.00	0	15,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	254.10190	0.25410	253.52250	0.25352	254.102	16.42	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	191.42640	0.19143	192.69400	0.19269	191.426	17.11	0.00	0	30,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	519.32640	0.51933	543.09400	0.54309	519.326	17.11	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	175.77420	0.17577	177.45450	0.17745	175.774	17.32	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	159.12760	0.15913	161.21750	0.16122	159.128	17.56	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	96.09860	0.09610	99.11750	0.09912	96.099	18.95	0.00	0	37,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Put	923.99860	0.92400	949.51750	0.94952	923.999	18.95	0.00	0	501.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	72.44240	0.07244	75.47850	0.07548	72.442	19.81	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Call	69.77100	0.06977	72.79400	0.07279	69.771	19.93	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Put	1,147.67100	1.14767	1,173.19400	1.17319	1,147.671	19.93	0.00	0	201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	53.76890	0.05377	56.55390	0.05655	53.769	20.73	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	51.19380	0.05119	53.91280	0.05391	51.194	20.87	0.00	0	51,500.00
\$ / R	On 26/06/2015	Any day expiry			12.19970	12.19970	12.17740	12.17740		16.01	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	10.81210	0.01081	11.14060	0.01114	10.812	15.39	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	27.67750	0.02768	30.37280	0.03037	27.678	14.70	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	247.84970	0.24785	248.16870	0.24817	247.850	16.87	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	18.53770	0.01854	19.09430	0.01909	18.538	30.96	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.20790	12.20790	12.18540	12.18540		15.94	0.00	0	7,712.00
\$ / R	On 06/07/2015	Any day expiry			12.22000	12.22000	12.19750	12.19750		15.88	0.00	0	400.00
\$ / R	On 06/07/2015	Any day expiry	12.13	Call	404.17700	0.40418	400.64370	0.40064	404.177	15.72	0.00	0	5,500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 13/07/2015	Any day expiry		12.23430	12.23430	12.21150	12.21150		15.99	13,677,333.40	1,132	1,698.00
\$ / R		On 29/07/2015	Any day expiry		12.26740	12.26740	12.24450	12.24450		15.99	0.00	0	750.00
\$ / R		On 29/07/2015	Any day expiry	10.80	20.62890	0.02063	21.89080	0.02189	20.629	14.89	0.00	0	300.00
\$ / R		On 29/07/2015	Any day expiry	11.15	43.97190	0.04397	47.34180	0.04734	43.972	14.28	0.00	0	250.00
\$ / R		On 29/07/2015	Any day expiry	12.71	272.64460	0.27264	274.72260	0.27472	272.645	17.41	0.00	0	250.00
\$ / R		On 29/07/2015	Any day expiry	16.15	38.25250	0.03825	39.43690	0.03944	38.253	29.97	0.00	0	300.00
\$ / R		On 27/08/2015	Any day expiry		12.32840	12.32840	12.30520	12.30520		16.21	0.00	0	250.00
\$ / R		On 27/08/2015	Any day expiry	10.80	29.00390	0.02900	30.31950	0.03032	29.004	14.58	0.00	0	300.00
\$ / R		On 27/08/2015	Any day expiry	11.15	58.17010	0.05817	62.77520	0.06278	58.170	14.15	0.00	0	250.00
\$ / R		On 27/08/2015	Any day expiry	12.97	284.90050	0.28490	288.28680	0.28829	284.900	18.03	0.00	0	250.00
\$ / R		On 27/08/2015	Any day expiry	16.50	51.57080	0.05157	52.62610	0.05263	51.571	29.34	0.00	0	300.00
\$ / R		On 31/08/2015	Any day expiry		12.33690	12.33690	12.31350	12.31350		16.16	0.00	0	600.00
\$ / R		On 10/09/2015	Any day expiry		12.35790	12.35790	12.33450	12.33450		16.14	0.00	0	285.00
\$ / R		On 14/09/2015	Foreign Exchange Future		12.36640	12.36640	12.34290	12.34290		16.10	153,467,024.00	12,410	81,128.00
\$ / R		On 14/09/2015	Foreign Exchange Future	10.56	22.12170	0.02212	23.19470	0.02319	22.122	14.87	0.00	0	18,946.00
\$ / R		On 14/09/2015	Foreign Exchange Future	10.60	1,790.26020	1.79026	1,767.95060	1.76795	1,790.260	14.81	0.00	0	13,700.00
\$ / R		On 14/09/2015	Foreign Exchange Future	10.98	47.61210	0.04761	50.44150	0.05044	47.612	14.20	0.00	0	24,142.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.00	1,415.70610	1.41571	1,395.15190	1.39515	1,415.706	14.17	0.00	0	33,750.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.00	49.30610	0.04931	52.25190	0.05225	49.306	14.17	0.00	0	59,545.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.17	1,264.89260	1.26489	1,245.79290	1.24579	1,264.893	14.05	0.00	0	10,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.20	73.09810	0.07310	77.87960	0.07788	73.098	14.07	0.00	0	8,775.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.29	88.30500	0.08831	94.32530	0.09433	88.305	14.14	0.00	0	50,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.50	132.59710	0.13260	142.05260	0.14205	132.597	14.28	0.00	0	35,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.54	142.53880	0.14254	152.72410	0.15272	142.539	14.30	0.00	0	50,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.60	924.80580	0.92481	912.62730	0.91263	924.806	14.34	0.00	0	500.00
\$ / R		On 14/09/2015	Foreign Exchange Future	11.62	163.95390	0.16395	175.66550	0.17567	163.954	14.36	0.00	0	10,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.00	677.08630	0.67709	671.99450	0.67199	677.086	15.14	0.00	0	13,700.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.00	310.68630	0.31069	329.09450	0.32909	310.686	15.14	0.00	0	35,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.08	636.60030	0.63660	632.74320	0.63274	636.600	15.36	0.00	0	12,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.13	612.50790	0.61251	609.39490	0.60939	612.508	15.50	0.00	0	1,237.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.23	567.01720	0.56702	565.33300	0.56533	567.017	15.77	0.00	0	5,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	12.50	461.44470	0.46144	462.64170	0.46264	461.445	16.54	0.00	0	33,750.00
\$ / R		On 14/09/2015	Foreign Exchange Future	13.06	306.69000	0.30669	310.82860	0.31083	306.690	18.15	0.00	0	18,946.00
\$ / R		On 14/09/2015	Foreign Exchange Future	13.07	304.55170	0.30455	308.71320	0.30871	304.552	18.18	0.00	0	20,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	13.10	298.24380	0.29824	302.47110	0.30247	298.244	18.27	0.00	0	20,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	13.40	243.39240	0.24339	248.04090	0.24804	243.392	19.14	0.00	0	8,775.00
\$ / R		On 14/09/2015	Foreign Exchange Future	14.00	166.54320	0.16654	171.22090	0.17122	166.543	20.81	0.00	0	122,500.00
\$ / R		On 14/09/2015	Foreign Exchange Future	14.30	139.92060	0.13992	144.40680	0.14441	139.921	21.63	0.00	0	50,000.00
\$ / R		On 14/09/2015	Foreign Exchange Future	14.58	120.20160	0.12020	124.46180	0.12446	120.202	22.39	0.00	0	22,320.00
\$ / R		On 28/09/2015	Any day expiry		12.39580	12.39580	12.37220	12.37220		16.20	0.00	0	1,950.00
\$ / R		On 28/09/2015	Any day expiry	10.80	39.38980	0.03939	40.95860	0.04096	39.390	14.48	0.00	0	300.00
\$ / R		On 28/09/2015	Any day expiry	11.15	70.34170	0.07034	75.49450	0.07549	70.342	13.93	0.00	0	250.00
\$ / R		On 28/09/2015	Any day expiry	11.40	116.57920	0.11658	124.63040	0.12463	116.579	14.14	0.00	0	1,000.00
\$ / R		On 28/09/2015	Any day expiry	13.27	295.99240	0.29599	300.54570	0.30055	295.992	18.68	0.00	0	250.00
\$ / R		On 28/09/2015	Any day expiry	14.00	190.70430	0.19070	195.52410	0.19552	190.704	20.68	0.00	0	1,000.00
\$ / R		On 28/09/2015	Any day expiry	16.80	66.14930	0.06615	69.09310	0.06909	66.149	28.59	0.00	0	300.00
\$ / R		On 30/09/2015	Any day expiry		12.40010	12.40010	12.37630	12.37630		16.21	0.00	0	0.00
\$ / R		On 28/10/2015	Any day expiry		12.45950	12.45950	12.43550	12.43550		16.26	0.00	0	250.00

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 28/10/2015	Any day expiry	10.80	Put	48.50430	0.04850	50.92480	0.05092	48.504	14.40	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	82.32450	0.08232	87.00630	0.08701	82.325	13.89	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	307.72480	0.30772	312.49830	0.31250	307.725	19.31	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	87.98640	0.08799	90.57200	0.09057	87.986	28.33	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.52030	12.52030	12.49590	12.49590		16.32	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	55.32620	0.05533	58.04160	0.05804	55.326	14.26	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	91.78540	0.09179	96.96220	0.09696	91.785	13.83	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	314.70250	0.31470	319.35480	0.31935	314.703	19.84	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	88.61780	0.08862	91.13380	0.09113	88.618	27.91	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.54860	12.54860	12.52400	12.52400		16.40	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.55510	12.55510	12.53040	12.53040		16.39	25,361,302.00	2,020	71,632.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,678.78680	1.67879	1,657.94400	1.65794	1,678.787	14.05	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	73.68680	0.07369	77.54400	0.07754	73.687	14.05	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,634.20080	1.63420	1,613.73550	1.61374	1,634.201	13.99	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,459.35070	1.45935	1,440.61580	1.44062	1,459.351	13.77	0.00	0	39,671.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.40	Call	1,297.33150	1.29733	1,281.24230	1.28124	1,297.331	13.80	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	199.97830	0.19998	212.47780	0.21248	199.978	14.08	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	245.69510	0.24570	261.04280	0.26104	245.695	14.27	0.00	0	20,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	263.45020	0.26345	279.84970	0.27985	263.450	14.34	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.90	Put	301.22730	0.30123	319.76830	0.31977	301.227	14.48	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.95	Call	929.18020	0.92918	923.64110	0.92364	929.180	14.63	0.00	0	2,114.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.00	Put	347.78000	0.34778	367.54690	0.36755	347.780	14.77	0.00	0	96,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	12.15	Call	828.92950	0.82893	825.70110	0.82570	828.929	15.21	0.00	0	1,650.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	521.06160	0.52106	524.05760	0.52406	521.062	17.55	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	494.71900	0.49472	498.12020	0.49812	494.719	17.81	0.00	0	11,629.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	470.12590	0.47013	473.88550	0.47389	470.126	18.07	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	417.05440	0.41705	421.33680	0.42134	417.054	18.68	0.00	0	39,671.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.50	Call	405.08530	0.40509	409.46970	0.40947	405.085	18.83	0.00	0	12,450.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	272.54010	0.27254	277.35010	0.27735	272.540	20.92	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.84	Call	225.57400	0.22557	230.19240	0.23019	225.574	22.02	0.00	0	8,200.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.97	Call	214.82050	0.21482	219.36370	0.21936	214.820	22.32	0.00	0	8,210.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	212.45670	0.21246	216.98430	0.21698	212.457	22.39	0.00	0	68,600.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.80	Call	195.34290	0.19534	199.23350	0.19923	195.343	25.64	0.00	0	53,000.00
\$ / R	On 21/12/2015	Any day expiry			12.57680	12.57680	12.55200	12.55200		16.34	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	60.73930	0.06074	63.65150	0.06365	60.739	14.13	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	99.16650	0.09917	104.71090	0.10471	99.166	13.76	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	316.83550	0.31684	321.29830	0.32130	316.835	20.33	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	89.68340	0.08968	92.16850	0.09217	89.683	27.58	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.69370	12.69370	12.66810	12.66810		16.61	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	210.59410	0.21059	222.72290	0.22272	210.594	13.81	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	278.94000	0.27894	285.94440	0.28594	278.940	23.00	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			12.75680	12.75680	12.73060	12.73060		16.69	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			12.76350	12.76350	12.73730	12.73730		16.67	0.00	0	3,973.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.05	Put	104.27500	0.10428	108.24830	0.10825	104.275	13.64	0.00	0	1,500.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	284.37320	0.28437	298.41890	0.29842	284.373	14.07	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.83	Put	296.05990	0.29606	310.66310	0.31066	296.060	14.14	0.00	0	1,204.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.95	Put	345.40940	0.34541	362.29370	0.36229	345.409	14.39	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	14.59	Call	403.87450	0.40387	407.26530	0.40727	403.874	20.82	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	314.82030		0.31482	318.70410	0.31870		314.820	24.03	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	16.50	Call	307.50380		0.30750	311.46980	0.31147		307.504	26.88	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	20.23	Call	63.69870		0.06370	65.81870	0.06582		63.699	27.27	0.00	0	1,500.00
\$ / R	On 09/06/2016	Any day expiry			12.95230		12.95230	12.92590	12.92590			17.10	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			12.96080		12.96080	12.93430	12.93430			17.09	0.00	0	500.00
\$ / R	On 15/09/2016	Any day expiry			13.15880		13.15880	13.13350	13.13350			17.44	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.16730		13.16730	13.14200	13.14200			17.43	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.34850		13.34850	13.32410	13.32410			17.68	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.35900		13.35900	13.33470	13.33470			17.68	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.17210		12.17210	12.14960	12.14960			15.90	535,572.40	44	694.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.36640		12.36640	12.34290	12.34290			16.10	123,664.00	10	108.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.55510		12.55510	12.53040	12.53040			16.39	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.76350		12.76350	12.73730	12.73730			16.67	0.00	0	27.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.20840		18.20840	18.08720	18.08720			15.10	28,933,147.60	1,589	27,419.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	62.56840		0.06257	76.69640	0.07670		62.568	15.06	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	55.63690		0.05564	49.92270	0.04992		55.637	17.86	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.48810		18.48810	18.36420	18.36420			14.97	9,428,931.00	510	950.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.76410		18.76410	18.63800	18.63800			15.35	0.00	0	19.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	469.03840		0.46904	519.58010	0.51958		469.038	14.27	0.00	0	830.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.07360		19.07360	18.94430	18.94430			15.60	0.00	0	0.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10227		0.10227	0.10182	0.10182			14.31	0.00	0	14,018.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10405		0.10405	0.10359	0.10359			14.89	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10583		0.10583	0.10536	0.10536			14.95	0.00	0	0.00
€ / R	On 30/04/2015	Any day expiry			13.07110		13.07110	12.95880	12.95880			13.43	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			13.08750		13.08750	12.97530	12.97530			13.57	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	25.57350		0.02557	23.70240	0.02370		25.573	18.24	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.11280		13.11280	13.00050	13.00050			13.78	9,900,164.00	755	153,998.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	29.65760		0.02966	41.44770	0.04145		29.658	13.30	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	97.49230		0.09749	133.40090	0.13340		97.492	13.30	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	469.08630		0.46909	557.11770	0.55712		469.086	14.69	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	100.37800		0.10038	89.34160	0.08934		100.378	15.85	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	55.03280		0.05503	50.29380	0.05029		55.033	17.35	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	13.15970		0.01316	12.48010	0.01248		13.160	21.21	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.34210		13.34210	13.22700	13.22700			14.33	1,334,210.00	100	11,173.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.70	Put	183.45390		0.18345	225.30870	0.22531		183.454	12.93	0.00	0	7,900.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	261.43700		0.26144	313.56320	0.31356		261.437	13.36	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	153.61260		0.15361	146.09220	0.14609		153.613	18.29	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.57010		13.57010	13.45210	13.45210			14.66	0.00	0	10,175.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	350.22170		0.35022	406.60760	0.40661		350.222	13.37	0.00	0	6,291.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	862.66320		0.86266	947.66360	0.94766		862.663	15.49	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	174.54710		0.17455	172.77940	0.17278		174.547	21.72	0.00	0	6,291.00
€ / R	On 14/03/2016	Foreign Exchange Future			13.82900		13.82900	13.70740	13.70740			15.06	0.00	0	1,100.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.35330		14.35330	14.22860	14.22860			15.46	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/05/2015	Index Future			553.86200		553.86200		560.25000	560.25000			0.00	0	0.00
AL37	On 07/05/2015	Index Future			456.57200		456.57200		458.30600	458.30600			0.00	0	122.00
AL37	On 06/08/2015	Index Future			463.74500		463.74500		465.51300	465.51300			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			543.29300		543.29300		546.88400	546.88400			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			551.82800		551.82800		555.48300	555.48300			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			496.03600		496.03600		499.70000	499.70000			0.00	0	573.00
ALBI	On 06/08/2015	Index Future			503.82800		503.82800		507.55800	507.55800			0.00	0	10.00
ALBI	On 05/11/2015	Index Future			512.20200		512.20200		515.99300	515.99300			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.42640		9.42640		9.41300	9.41300		14.36	6,824,713.60	724	15,065.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	5.73710		0.00574		5.63490	0.00563	5.737	15.39	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	14.47910		0.01448		15.70450	0.01570	14.479	14.48	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	56.48060		0.05648		60.67920	0.06068	56.481	14.04	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	372.38020		0.37238		364.46840	0.36447	372.380	14.14	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	179.77070		0.17977		176.42160	0.17642	179.771	14.51	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	128.72600		0.12873		126.41220	0.12641	128.726	14.96	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.52880		9.52880		9.51450	9.51450		14.28	962,408.80	101	1,290.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.63330		9.63330		9.61870	9.61870		14.27	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.75360		9.75360		9.73910	9.73910		14.15	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.95480		9.95480		9.92360	9.92360		12.79	0.00	0	4,071.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			10.10030		10.10030		10.06850	10.06850		13.70	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.78920		12.78920		12.66770	12.66770		14.28	0.00	0	7,458.00
CHF / R	On 14/09/2015	Foreign Exchange Future			13.05000		13.05000		12.92470	12.92470		15.17	430,650.00	33	1,572.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.95300		1.95300		1.95060	1.95060		14.74	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.96810		1.96810		1.96480	1.96480		14.97	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.76120		1.76120		1.74490	1.74490		11.96	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.79480		1.79480		1.77800	1.77800		14.12	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			125.06127		125.06127		124.80694	124.80694			0.00	0	0.00
EL28	On 06/08/2015	Bond Future			127.05792		127.05792		126.80116	126.80116			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		9.42380	84.51958		9.28880	85.54802			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future		9.50756	85.86183		9.36815	86.90781			0.00	0	0.00
ES33	On 05/11/2015	Bond Future		9.58326	83.48671		9.43957	84.54994			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		492.22000	492.22000		495.71500	495.71500			0.00	0	497.00
GOVI	On 06/08/2015	GOVI		499.95300	499.95300		503.51000	503.51000			0.00	0	29.00
GOVI	On 05/11/2015	GOVI		508.26200	508.26200		511.87900	511.87900			0.00	0	0.00
I2025	On 07/05/2015	Bond Future		120.51723	120.51723		120.53948	120.53948			0.00	0	16.00
I2025	On 06/08/2015	Bond Future		121.27627	121.27627		121.30043	121.30043			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		129.45710	129.45710		129.48063	129.48063			0.00	0	2,657.00
I2038	On 06/08/2015	Bond Future		130.21309	130.21309		130.23874	130.23874			4,297,031.97	33	33.00
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		130.11150	130.11150		129.84344	129.84344			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future		132.18878	132.18878		131.91819	131.91819			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		139.83807	139.83807		139.51889	139.51889			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future		140.61208	140.61208		140.28962	140.28962			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		229.23100	229.23100		228.99700	228.99700			38,969,270.00	17	996.00
IGOV	On 06/08/2015	Index Future		232.85200	232.85200		232.61700	232.61700			0.00	0	98.00
IGOV	On 05/11/2015	Index Future		236.74000	236.74000		236.50200	236.50200			0.00	0	0.00
ILBI	On 07/05/2015	Index Future		620.48900	620.48900		619.86200	619.86200			0.00	0	0.00
ILBI	On 06/08/2015	Index Future		630.52700	630.52700		629.89200	629.89200			0.00	0	159.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future		6.13000	93.87000		6.13000	93.87000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.22000	93.78000		6.22000	93.78000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future		6.25000	93.75000		6.25000	93.75000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future		6.37000	93.63000		6.37000	93.63000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.41000	93.59000		6.41000	93.59000			0.00	0	0.00

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 21/10/2015		Jibar Tradeable Future	6.55000	93.45000		6.55000	93.45000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.69000	93.31000		6.69000	93.31000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.90000	93.10000		6.90000	93.10000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.09000	92.91000		7.09000	92.91000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.25000	92.75000		7.25000	92.75000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.38000	92.62000		7.38000	92.62000			0.00	0	0.00
JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	7.51000	92.49000		7.51000	92.49000			0.00	0	0.00
KES / R	On 12/06/2015		Foreign Exchange Future	0.12860	0.12860		0.12870	0.12870			0.00	0	10.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.12830	0.12830		0.12810	0.12810			0.00	0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12750	0.12750		0.12780	0.12780			0.00	0	1,870.00
NGN / R	On 12/06/2015		Foreign Exchange Future	0.06010	0.06010		0.05930	0.05930			5,802,655.00	96,550	50,100.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.05780	0.05780		0.05780	0.05780			0.00	0	0.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05670	0.05670		0.05670	0.05670			2,001,510.00	35,300	114,880.00
NZ\$ / R	On 12/06/2015		Foreign Exchange Future	9.29290	9.29290		9.23030	9.23030		10.62	0.00	0	0.00
NZ\$ / R	On 14/09/2015		Foreign Exchange Future	9.35830	9.35830		9.29440	9.29440		12.01	0.00	0	500.00
NZ\$ / R	On 11/12/2015		Foreign Exchange Future	9.42690	9.42690		9.36170	9.36170		12.93	0.00	0	0.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.07730	1.07730		1.07000	1.07000			10,773.00	10	260.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.07890	1.07890		1.07160	1.07160			0.00	0	50.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.08080	1.08080		1.07360	1.07360			0.00	0	0.00
R186	On 07/05/2015		Bond Future	7.87340	123.82905		7.77323	124.68564		8.37	51,884,371.95	419	37,200.00
R186	On 07/05/2015	7.40	Put	4,167.48000	4.16748	3,378.03000	3.37803	4,167.480	4,167.480	8.24	0.00	0	4,229.00
R186	On 07/05/2015	7.45	Put	3,747.32000	3.74732	2,983.47000	2.98347	3,747.320	3,747.320	8.26	0.00	0	4,229.00
R186	On 07/05/2015	7.50	Put	3,339.54000	3.33954	2,607.47000	2.60747	3,339.540	3,339.540	8.28	0.00	0	4,229.00
R186	On 07/05/2015	7.80	Put	1,319.16000	1.31916	890.61000	0.89061	1,319.160	1,319.160	8.40	0.00	0	300.00
R186	On 07/05/2015	8.00	Put	537.15000	0.53715	324.65000	0.32465	537.150	537.150	8.52	0.00	0	4,229.00
R186	On 07/05/2015	8.05	Put	412.40000	0.41240	242.44000	0.24244	412.400	412.400	8.55	0.00	0	4,229.00
R186	On 07/05/2015	8.10	Put	311.43000	0.31143	178.12000	0.17812	311.430	311.430	8.58	0.00	0	4,229.00
R186	On 06/08/2015		Bond Future	7.92790	120.49875		7.82381	121.37063		8.49	0.00	0	1,190.00
R186	On 06/08/2015	7.75	Call	1,594.85000	1.59485	1,984.57000	1.98457	1,594.850	1,594.850	8.49	0.00	0	1,000.00
R186	On 06/08/2015	8.90	Put	239.89000	0.23989	177.81000	0.17781	239.890	239.890	8.97	0.00	0	5,350.00
R186	On 05/11/2015		Bond Future	7.96976	122.48186		7.86186	123.36819		8.24	0.00	0	0.00
R186	On 05/11/2015	9.00	Put	584.69000	0.58469	474.73000	0.47473	584.690	584.690	8.71	0.00	0	2,600.00
R186	On 04/02/2016		Bond Future	8.00167	119.32249		7.88985	120.22370		8.30	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	291.79219	291.79219		291.02189	291.02189			0.00	0	1,046.00
R197	On 06/08/2015		Bond Future	290.40226	290.40226		289.62343	289.62343			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

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 07/05/2015	Bond Future	241.66589	241.66589		241.71037	241.71037			0.00	0	53,330.00
R202		On 06/08/2015	Bond Future	242.31164	242.31164		242.35947	242.35947			29,077,396.80	120	120.00
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	7.66343	102.02134		7.56312	102.60648		6.61	0.00	0	15,264.00
R2023		On 06/08/2015	Bond Future	7.71924	103.64160		7.61416	104.23750		6.42	0.00	0	0.00
R2023	9.07	On 06/08/2015	Bond Future	37.09000	0.03709		25.40000	0.02540	37.090	6.80	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	6.97936	103.98765		6.87769	104.20811		2.16	0.00	0	7,710.00
R203	7.84	On 07/05/2015	Bond Future	0.07000	0.00007		0.02000	0.00002	0.070	2.30	0.00	0	5,000.00
R203		On 06/08/2015	Bond Future	7.05512	105.63911		6.93930	105.86456		2.01	0.00	0	0.00
R203	7.84	On 06/08/2015	Bond Future	65.87000	0.06587		45.60000	0.04560	65.870	2.13	0.00	0	5,000.00
R203		On 05/11/2015	Bond Future	7.10054	103.21049		6.96793	103.43973		1.85	0.00	0	0.00
R203		On 15/09/2017	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2030		On 07/05/2015	Bond Future	8.27394	99.90489		8.16385	100.82328			0.00	0	7,016.00
R2030		On 06/08/2015	Bond Future	8.33337	97.48329		8.21956	98.41769			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	8.38310	99.74088		8.27302	100.72453			0.00	0	126.00
R2032		On 06/08/2015	Bond Future	8.43963	101.32492		8.32606	102.32563			0.00	0	0.00
R2032		On 05/11/2015	Bond Future	8.48650	98.83633		8.36957	99.85361			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	8.49324	102.41625		8.37815	103.55980			0.00	0	32,001.00
R2037		On 06/08/2015	Bond Future	8.54999	99.78401		8.43141	100.94719			0.00	0	1,954.00
R2037		On 05/11/2015	Bond Future	8.59365	101.42684		8.47187	102.60915			0.00	0	0.00
R2037		On 31/01/2037	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204		On 07/05/2015	Bond Future	7.21389	105.56844		7.11808	105.87345		3.24	0.00	0	12,510.00
R204		On 06/08/2015	Bond Future	7.28808	103.20925		7.18349	103.52059		3.23	0.00	0	100.00
R204	8.41	On 06/08/2015	Bond Future	35.59000	0.03559		24.60000	0.02460	35.590	3.44	0.00	0	699.00
R204		On 05/11/2015	Bond Future	7.33655	104.90771		7.22250	105.22426		3.07	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	8.55259	104.51859		8.43247	105.83334			0.00	0	9,526.00
R2044		On 06/08/2015	Bond Future	8.60661	101.79447		8.48300	103.13161			0.00	0	0.00
R2044		On 05/11/2015	Bond Future	8.64832	103.47032		8.52152	104.82954			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	8.52631	104.16783		8.40615	105.53004			0.00	0	34,224.00
R2048		On 06/08/2015	Bond Future	8.57505	105.82226		8.45155	107.20750			0.00	0	745.00
R2048		On 05/11/2015	Bond Future	8.61737	103.13245		8.49068	104.54057			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

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 07/05/2015	Bond Future			7.35749		101.90931		7.25689	102.30152		4.26	0.00	0	40,843.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,477.07000		1.47707		1,848.01000	1.84801	1,477.070	4.42	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.42718		99.88532		7.31934	100.28519		4.25	0.00	0	100.00
R207	On 06/08/2015	Bond Future	7.46	Call	1,008.19000		1.00819		1,235.65000	1.23565	1,008.190	4.31	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.47073		101.52938		7.35550	101.93589		4.07	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,169.76000		1.16976		1,381.66000	1.38166	1,169.760	4.11	0.00	0	53.00
R207	On 04/02/2016	Bond Future			7.49742		99.66092		7.37387	100.07404		3.95	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	1,065.69000		1.06569		1,251.86000	1.25186	1,065.690	3.96	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			7.45434		97.45699		7.35387	97.92060		5.36	0.00	0	56,504.00
R208	On 06/08/2015	Bond Future			7.51330		99.00479		7.40703	99.47711		5.21	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	28.29000		0.02829		19.16000	0.01916	28.290	5.52	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.55549		97.23354		7.44331	97.71372		5.15	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	324.79000		0.32479		259.15000	0.25915	324.790	5.45	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			8.43664		79.40144		8.31651	80.38901		13.38	7,940,144.00	100	21,843.00
R209	On 07/05/2015	Bond Future	8.30	Put	1,663.81000		1.66381		1,103.83000	1.10383	1,663.810	13.43	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.48679		80.66240		8.36330	81.66686		13.14	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	86.68000		0.08668		59.13000	0.05913	86.680	13.84	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.52831		78.84133		8.40162	79.86231		13.41	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			178.65751		178.65751		178.29413	178.29413			0.00	0	833.00
R210	On 06/08/2015	Bond Future			181.50971		181.50971		181.14291	181.14291			0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R211	On 07/05/2015	Bond Future			131.33945		131.33945		131.36505	131.36505			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			131.81904		131.81904		131.84669	131.84669			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			138.75824		138.75824		138.78415	138.78415			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			139.19837		139.19837		139.22642	139.22642			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R213	On 07/05/2015	Bond Future	8.32752		89.82175		8.22245	90.66601		11.40	0.00	0	16,799.00
R213	On 06/08/2015	Bond Future	8.38124		91.24831		8.27288	92.10723		11.16	0.00	0	0.00
R213	On 05/11/2015	Bond Future	8.42765		89.20484		8.31612	90.07798		11.36	0.00	0	0.00
R213	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/05/2015	Bond Future	8.47609		80.69736		8.35091	81.79406		14.21	0.00	0	15,271.00
R214	On 06/08/2015	Bond Future	8.52377		81.97897		8.39520	83.09419		13.95	646,978,031.24	7,892	7,892.00
R214	On 05/11/2015	Bond Future	8.56504		80.03626		8.43323	81.16984		14.25	0.00	0	0.00
R214	On 04/02/2016	Bond Future	8.60131		81.43473		8.46617	82.58777		13.92	0.00	0	4,320.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future	21,244.53000		21,244.53000		21,142.25000	21,142.25000			0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.45090		4.45090		4.42210	4.42210		12.82	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.41040		4.41040		4.38080	4.38080		13.24	0.00	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.60750		1.60750		1.60310	1.60310			0.00	0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.55210		1.55210		1.55490	1.55490			0.00	0	0.00

Total for Derivatives : **1,675,921,095.66** **222,004** **4 010 856.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.40433			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.61000		104.52534		6.61000	104.50649			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.56665			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.57000		103.05490		8.57000	103.03140			0.00	0	200,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	100.12396			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.81000		103.28741		8.81000	103.26308			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		107.36300		10.00000	107.33500			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	101.19570			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	101.28015			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.15500		100.89468		9.15500	100.86973			0.00	0	310,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		10.98914		100.00000	10.96163			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AB015U	On 13/11/2024	Spot Bond	10.84000	104.56268	10.84000	104.53219				0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000	10.25516	100.00000	10.23418				0.00	0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000	0.00000	102.20227				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.46000	108.15273	8.46000	108.12797				0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	108.46700	10.00000	108.43900				0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.15000	128.30077	2.15000	277.03290				0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.10567				0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.96372				0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.76066				0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000	0.00000	100.77948				0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000	0.00000	98.30454				0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000	0.00000	99.82330				0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000	0.00000	99.73245				0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	1.89000	173.22112	1.89000	173.22264				0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.28655	2.76000	164.28405				0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.94291	2.17000	174.94305				0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	184.53154	1.82000	184.53348				0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.85625	81.08359	7.85625	81.06679				0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.85625	81.08359	7.85625	81.06679				0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000	0.00000	97.74000				0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.63486				0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000	0.00000	97.40000				0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000	0.00000	96.48000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	95.93000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	94.58000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	93.93000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.27612			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.16167			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	93.53000			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	92.82000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000	100.00000		0.00000	92.54000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000	100.00000		0.00000	92.26000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49375			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.90000	103.88283		6.90000	103.86372			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.02458			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000	100.00000		0.00000	90.93000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000	100.00000		0.00000	90.40000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.46000	96.47042		2.46000	110.47922			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.25000	104.06585		2.25000	163.73044			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.16000	120.98339		2.16000	221.20189			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	88.60000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.16000	93.32178		9.16000	93.29907			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	101.15000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000	100.00000		0.00000	69.19000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.50037			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	96.73000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	106.24500			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		109.51022		9.63000	109.48193			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.30000			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	9.16500		112.93821		9.16500	112.91040			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.51500		92.30154		8.51500	92.28052			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.85000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	111.38000			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	9.26000		112.22543		9.26000	112.19752			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	90.62000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.90171			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	99.80046			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.01000		105.70966		8.01000	105.68710			124,155,000,000.00	15,500,000	1,425,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.52000		104.51578		8.52000	104.49196			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.77000		99.83334		6.77000	99.81486			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.63000		101.43700		8.63000	101.41345			201,942,000,000.00	23,400,000	3,632,600,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABS7	On 11/09/2026	Spot Bond	9.36000	97.11524		9.36000	97.09110			0.00	0	1,460,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.40500	102.58815		7.40500	102.56788			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	1.96000	221.58598		1.96000	280.75126			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	1.69000	126.85741		1.69000	129.68859			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	1.95000	131.45944		1.95000	134.10095			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00646		100.00000	0.00644			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	86.33007		100.00000	86.13161			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.06000	102.22746		11.06000	102.19780			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.66516			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	9.30574		100.00000	9.28320			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.70592			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	102.28393			0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	55.46655		100.00000	55.33218			0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.62438			0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	69.39169		11.00000	69.37186			0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	35.49859		100.00000	35.41260			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	100.76558			0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.83715			0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.73364			0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.75522			0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.76472			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL082		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.89405			0.00	0	0.00
ACL083		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.89405			0.00	0	0.00
ACL084		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.90463			0.00	0	0.00
ACL086		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.90463			0.00	0	0.00
ACL087		On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.88346			0.00	0	0.00
ACL088		On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	95.46572			0.00	0	0.00
ACL089/JIBAR		On 25/11/2020	Spot Bond	10.00000	108.46700	10.00000	108.43900			0.00	0	0.00
ACL092		On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.57553			0.00	0	0.00
ACL095		On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.74231			0.00	0	0.00
ACL096		On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.76364			0.00	0	0.00
ACL097		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.77221			0.00	0	0.00
ACL098		On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.75497			0.00	0	0.00
ACL100		On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.71639			0.00	0	0.00
ACL104		On 20/12/2019	Spot Bond	9.03000	104.54708	9.03000	104.52171			0.00	0	0.00
ACL118		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	99.84936			0.00	0	0.00
ACL120		On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	100.47095			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	89.60941			0.00	0	0.00
ACL127		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	182.27464			0.00	0	0.00
ACL128		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	182.28965			0.00	0	0.00
ACL129		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.73355			0.00	0	0.00
ACL136		On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.68945			0.00	0	0.00
ACL137		On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.11334			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.68888			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.87592			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.28844			0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.46700		10.00000	108.43900			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.99428			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.79486			0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.73616			0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.67242			0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.72083			0.00	0	0.00
ACL157	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.69056			0.00	0	0.00
ACL161	On 20/03/2022	Spot Bond	10.23000	100.89868		10.23000	100.87134			0.00	0	0.00
ACL162	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.67489			0.00	0	0.00
ACL165	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	117.70678			0.00	0	0.00
ACL167	On 20/06/2019	Spot Bond	9.23000	105.22079		9.23000	105.19471			0.00	0	0.00
ACL168	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.71817			0.00	0	0.00
ACL169	On 20/06/2017	Spot Bond	1.75000	117.00175		1.75000	117.13458			0.00	0	0.00
ACL172	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.66622			0.00	0	0.00
ACL173	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.69694			0.00	0	0.00
ACL174	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.71826			0.00	0	0.00
ACL175	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.67561			0.00	0	0.00
ACL180	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.81183			0.00	0	0.00
ACL181	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.44403			0.00	0	0.00
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.15519			0.00	0	0.00
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.66792			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.62085			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.71400			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.70297			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.73952			0.00	0	0.00
ACL188		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.75073			0.00	0	0.00
ACL191		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.88584			0.00	0	0.00
ACL192		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.09444			0.00	0	0.00
ACL193		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.75340			0.00	0	0.00
ACL194		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.75340			0.00	0	0.00
ACL195		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.78637			0.00	0	0.00
ACL196		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.70121			0.00	0	0.00
ACL197		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.79588			0.00	0	0.00
ACL198		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.45335			0.00	0	0.00
ACL199		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.78637			0.00	0	0.00
ACL200		On 21/11/2016	Spot Bond	0.00000	100.00000		0.00000	97.58434			0.00	0	0.00
ACL201		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.76809			0.00	0	0.00
ACL202		On 20/12/2022	Spot Bond	0.00000	100.00000		0.00000	100.75234			0.00	0	0.00
ACL203		On 30/01/2023	Spot Bond	0.00000	100.00000		0.00000	134.52740			0.00	0	0.00
ACL204		On 14/02/2023	Spot Bond	0.00000	100.00000		0.00000	135.48962			0.00	0	0.00
ACL205		On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.65852			0.00	0	0.00
ACL208		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.65253			0.00	0	0.00
ACL210		On 20/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.17529			0.00	0	0.00
ACL212		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.66877			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL213	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	97.70819			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.69694			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.65938			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.65852			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.72581			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.99539			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.80513			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.00000		0.00000	99.81145			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.27008			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	102.91311			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		24.56004		100.00000	24.49854			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		13.93699		100.00000	13.90323			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.15565			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.01933			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.02136			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.02408			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.02004			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.79500		98.92571		7.79500	98.90504			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.02559			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	100.02962			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.75000		100.31972		8.75000	100.29637			0.00	0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.26000		113.24049		9.26000	113.21234			0.00	0	400,000,000.00
AIR03	On 09/03/2016	Spot Bond	7.09500		104.44074		7.09500	104.42096			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.90000		105.81554		8.90000	105.79008			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR04U	On 26/10/2029	Spot Bond	100.00000		11.48787	100.00000	11.46229				0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.61000		107.03364	9.61000	107.00589				0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.50000		167.53517	2.50000	167.53382				0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.98142				0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.89198				0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000		89.24205	100.00000	89.02439				0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000		100.00000	0.00000	100.56158				0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000		100.00000	0.00000	100.60362				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	100.65578				0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000		100.00000	0.00000	101.40895				0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.61597				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	100.69056				0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.69766				0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.35223				0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000		100.00000	0.00000	93.40000				0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000		100.00000	0.00000	101.09723				0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000		100.00000	0.00000	111.78674				0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.41000		134.07048	2.41000	240.45910				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000	0.00000	112.39126		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	113.32192		0.00		0	0.00	
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.29141		0.00		0	0.00	
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000	0.00000	109.19308		0.00		0	0.00	
ASN032	On 19/09/2017	Spot Bond	0.00000	100.00000	0.00000	88.46433		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	101.54609		0.00		0	0.00	
ASN037	On 07/12/2033	Spot Bond	2.42500	168.22692	2.42500	213.14223		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	100.81493		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	100.57448		0.00		0	0.00	
ASN054	On 13/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.16272		0.00		0	0.00	
ASN057	On 16/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.10489		0.00		0	0.00	
ASN35U	On 20/12/2016	Spot Bond	100.00000	34.58202	100.00000	34.50506		0.00		0	0.00	
ASN38U	On 20/12/2017	Spot Bond	100.00000	17.17049	100.00000	17.12890		0.00		0	0.00	
ASN39U	On 20/12/2017	Spot Bond	100.00000	17.26952	100.00000	17.22769		0.00		0	0.00	
ASN40U	On 20/12/2017	Spot Bond	100.00000	16.82390	100.00000	16.78314		0.00		0	0.00	
ASN43U	On 10/03/2017	Spot Bond	100.00000	29.20853	100.00000	29.11423		0.00		0	0.00	
ASN49U	On 19/09/2016	Spot Bond	100.00000	40.92047	100.00000	40.82134		0.00		0	0.00	
ASN50U	On 16/03/2018	Spot Bond	100.00000	16.90392	100.00000	16.86298		0.00		0	0.00	
ASN55U	On 29/12/2016	Spot Bond	100.00000	27.94335	100.00000	27.86552		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN56U	On 29/06/2016	Spot Bond	100.00000		39.06819	100.00000	38.95937				0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000	0.00000	100.80185				0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.60720				0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.45799				0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.80000		103.46716	8.80000	103.44282				0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000	0.00000	100.00000				0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.70915				0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.01660				0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000	0.00000	101.07896				0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000	0.00000	101.23439				0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond	9.09000		105.63825	9.09000	105.61244				0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.89000		102.67576	6.89000	102.65697				0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		52.08643	100.00000	51.95886				0.00	0	0.00
BAW21	On 24/03/2022	Spot Bond	9.34000		100.49282	9.34000	100.46789				0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000	0.00000	102.87988				0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.61000		103.41053	8.61000	103.38671				0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.85014		101.86572	10.85014	101.64910				0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.88134		100.79102	10.88134	100.81963				0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.90364		100.77949	10.90364	100.81984				0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.62595				0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.92632		100.96393	10.92632	100.81120				0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.69921		100.88836	11.69921	100.85345				0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.64007				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.64007			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.64014			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.10014		100.59593		11.10014	100.57407			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.02990		101.40361		11.02990	100.89728			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.88134		100.79102		10.88134	100.81963			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.96869		101.30783		10.96869	101.03040			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.16513		98.08154		10.16513	100.75999			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.60907			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.59541			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.59541			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	8.67991		104.24392		8.67991	102.70032			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.38500		100.09850		11.38500	100.06763			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.57882			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.31000		78.33287		11.31000	98.29613			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	100.55560			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		93.86992		9.28000	100.53067			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.58712			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.10000		74.77668		11.10000	100.80950			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.57052			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.58435			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.58435			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.56387			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.59747			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	100.59747			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.56498			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.57811			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.59756			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.47094			0.00	0	0.00
BAYA48	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.48723			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.85014	102.02762		13.85014	101.80791			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.13303	101.24821		15.13303	101.20359			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		14.00842	101.17717		14.00842	101.02828			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.76304			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	100.76304			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.76304			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	100.79033			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.66709			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	30.92508		100.00000	30.86641			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	19.72596		100.00000	19.67765			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	17.95284		100.00000	17.90887			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	11.08200		100.00000	11.05486			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	11.10240		100.00000	11.07551			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	13.39867		100.00000	13.36585			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYD6U	On 30/06/2035	Spot Bond	100.00000		11.60971		100.00000	11.58128			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000		100.00000		0.00000	99.99994			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.26051			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.27558			0.00	2,200,000,000	1,100,000,000.00
BCJ07	On 15/04/2016	Spot Bond	100.00000		54.29605		100.00000	54.12083		5,000,000,000,000,000.00	50,000,000,000	50,000,000,000.00	
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.36738		100.00000	8.34711			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.36738		100.00000	8.34711			0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		99.72678		100.00000	99.45504			0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		92.63959		100.00000	92.40506			0.00	0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		89.24205		100.00000	89.02439			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	1.86000		104.66574		1.86000	181.61440			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.78000		95.96158		7.78000	166.20570			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.78000		97.20943		7.78000	166.49917			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.16500		99.73079		8.16500	99.70898			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	7.70000		98.99230		7.70000	98.97198			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.71250			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.99995			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.59244			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.99993			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.99990			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.99954			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		32.84845		100.00000	32.76800			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.69404			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.72724			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.73831			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.87112			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	102.04816			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	25.69956		100.00000	25.63592			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	25.69956		100.00000	25.63592			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.77798			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.79259			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.11000	102.08529		8.11000	102.06324			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.83643			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.91416			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	22.99630		100.00000	22.94059			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	22.99630		100.00000	22.94059			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	100.00000		0.00000	102.66969			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond		10.78000	104.91471		10.78000	104.76009			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond		0.00000	100.00000		0.00000	101.96504			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond		10.67000	99.36965		10.67000	99.78718			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.57192			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond		100.00000	68.12155		100.00000	67.99230			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.04768			0.00	400,000,000	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
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.09662			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.41000	71.01686		8.41000	104.24825			0.00	0	2,200,000,000.00
BIDC44	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.70427			0.00	0	0.00
BIDC45	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.51766			0.00	0	0.00
BIDC46	On 13/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.10942			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.04739			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	101.21017			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.03525			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.08621			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.17879			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.56358			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	102.19994			0.00	0	0.00
BNP01	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.73665			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000	87.86684		100.00000	87.65962			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.84183			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	99.83724			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	96.52119			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.90290			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.40676			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.98254			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.94760			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.73811			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC028	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.52872			0.00	0	0.00
BTC029	On 21/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.47666			0.00	0	0.00
BTC030	On 26/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.10917			0.00	0	0.00
BTC031	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.40780			0.00	0	0.00
BTC032	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.35455			0.00	0	0.00
BTC034	On 12/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.09130			0.00	0	0.00
BTC035	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.65089			0.00	0	0.00
BTC036	On 12/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.96013			0.00	0	0.00
BTC037	On 06/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.66919			0.00	0	0.00
BTC038	On 15/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.51156			0.00	0	0.00
BTC039	On 21/07/2015	Spot Bond		100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond		100.00000	37.95481		100.00000	37.86186			0.00	0	0.00
BWZ18B	On 27/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.54918			0.00	0	0.00
BWZ20A	On 27/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.56932			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.72568			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond		0.00000	100.00000		0.00000	101.32743			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond		9.31000	106.29703		9.31000	113.30084			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond		0.00000	100.00000		0.00000	104.25053			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond		8.86000	106.45833		8.86000	106.43284			0.00	0	0.00
CBL12	On 06/09/2018	Spot Bond		12.30000	98.77355		12.30000	98.74152			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond		0.00000	100.00000		0.00000	99.28413			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond		12.60000	99.42716		12.60000	99.39360			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.36720			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL16	On 18/05/2017	Spot Bond	9.16000	104.54662		9.16000	104.52075			0.00	0	0.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	98.30663			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.60000	96.70523		12.60000	96.67260			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	102.05389			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	94.49983			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.35218			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	10.14000	97.56571		10.14000	97.53905			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.63000	120.48271		9.63000	120.45158			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	9.91000	114.24917		9.91000	114.21882			0.00	0	1,000,000,000.00
CCT03	On 15/03/2025	Spot Bond	9.61000	110.88950		9.61000	110.86123			0.00	0	300,000,000.00
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.34679			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.51000	101.26366		11.51000	101.23288			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.72729			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000		0.00000	103.80216			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.46720		10.00000	108.43880			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.39678			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.75988			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.92374			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000		0.00000	99.95819			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.21893			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.51328			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.53272			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.55540			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLA2U	On 21/11/2046	Spot Bond	100.00000	0.00000	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	100.00000	0.00000			0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000	0.00000	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	100.00000	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.22539	0.00000	102.22539			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.20262	0.00000	102.20262			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	102.32295	0.00000	102.32295			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.73367	0.00000	100.73367			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.26032	0.00000	101.26032			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	103.07041	10.11000	103.04234	10.11000	103.04234			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	100.29890	0.00000	100.29890			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	121.17405	2.76000	121.17215	2.76000	121.17215			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000	0.00000	107.20244	0.00000	107.20244			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	118.44376	3.14000	121.06772	3.14000	121.06772			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	101.17114	8.25000	101.14891	8.25000	101.14891			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.65000	129.70783	2.65000	123.82069	2.65000	123.82069			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	126.29984	2.40000	120.56822	2.40000	120.56822			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	101.02126	0.00000	101.02126			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.34500	100.35405	8.34500	100.33163	8.34500	100.33163			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.02138	0.00000	100.02138			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000	0.00000	100.02010	0.00000	100.02010			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.39500	100.39069	8.39500	100.36813	8.39500	100.36813			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.39500	100.39069	8.39500	100.36813	8.39500	100.36813			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN225	On 09/12/2016	Spot Bond	8.44500	103.52927		8.44500	103.50574			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.75093			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.82512			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.46700		10.00000	108.43900			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.46700		10.00000	108.43900			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.34192			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	101.24249			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	101.44926		9.35000	101.42366			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	101.44926		9.35000	101.42366			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.36895			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.03012			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.45834			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.45834			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.45834			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.94449			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond	9.03000	102.70687		9.03000	102.68222			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.54726			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.85020			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.00612			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.00201			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.05746			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.20268			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.37462			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.21364			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.44026			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.82032			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.67072			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.56798			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.66707			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.86711			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.52851			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.84454			0.00	0	0.00
CLN291		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.64921			0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.71820			0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond	10.00000	108.46700		10.00000	108.43900			0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.38170			0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.64221			0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.43829			0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.80012			0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.40588			0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.54311			0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53367			0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	140.13823			0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.96406			0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	140.14139			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	139.59813			0.00	0	0.00
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	139.98089			0.00	0	0.00
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	137.39240			0.00	0	0.00
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	138.27896			0.00	0	0.00
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.53744			0.00	0	0.00
CLN314	On 14/11/2022	Spot Bond	10.44000	99.55025		10.44000	99.52226			0.00	0	0.00
CLN315	On 20/03/2023	Spot Bond	10.96000	96.22799		10.96000	96.20009			0.00	0	0.00
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.51035			0.00	0	0.00
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.79657			0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	101.50275			0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.93340			0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	99.78083			0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	99.81521		8.80500	99.78600			0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.70121			0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.86349			0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	134.83434			0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.74553			0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.79488			0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.76826			0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.06090			0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	82.13372			0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.83727			0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.51035			0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	121.56792			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	121.76101			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.84110			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.91950			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.51326			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.05447			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.87149			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.67318			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	100.77107			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.84264			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.52468			0.00	0	0.00
CLN349		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.49868			0.00	0	0.00
CLN350		On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	99.86111			0.00	0	0.00
CLN353		On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	101.07557			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	99.79801			0.00	0	0.00
CLN359		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.93381			0.00	0	0.00
CLN360		On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.63971			0.00	0	0.00
CLN362		On 20/03/2024	Spot Bond	9.62000	107.83207		9.62000	106.38289			0.00	0	0.00
CLN363		On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.71244			0.00	0	500,000,000.00
CLN364		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	104.38129			0.00	0	0.00
CLN365		On 20/03/2024	Spot Bond	11.76000	109.52461		11.76000	107.72995			0.00	0	0.00
CLN366		On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.03886			0.00	0	0.00
CLN367		On 06/08/2023	Spot Bond	11.79000	107.42862		11.79000	107.39462			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN368	On 26/07/2022	Spot Bond	10.02000	108.02969		10.02000	108.00051			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	102.03886			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	99.83614			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	103.16364			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.70161			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.71629			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.71644			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.53192			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.14000	104.19211		9.14000	104.16681			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.63032			0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.77362			0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000	100.81254		10.57000	100.78432			0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	100.96487		11.00000	100.93549			0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.00001			0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.78637			0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000		0.00000	99.98045			0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.55000	103.79398		11.55000	103.76231			0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000		0.00000	100.86108			0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.71619			0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	99.83487			0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.76387			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	100.42394			0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.66020			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN392	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.66707			0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	90.52646			0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	100.70547			0.00	0	0.00
CLN395	On 02/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.95872			0.00	0	0.00
CLN396	On 20/03/2020	Spot Bond		0.00000	100.00000		0.00000	100.78902			0.00	0	0.00
CLN397	On 20/06/2020	Spot Bond		0.00000	100.00000		0.00000	100.63836			0.00	0	0.00
CLN398	On 14/11/2022	Spot Bond		100.00000	0.10321		100.00000	0.10236			0.00	0	15,000,000,000.00
CLN399	On 14/11/2022	Spot Bond		100.00000	0.10321		100.00000	0.10236			0.00	0	2,000,000,000.00
CLN42	On 18/04/2028	Spot Bond		7.01000	40.86321		7.01000	41.46908			0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond		0.00000	100.00000		0.00000	174.81377			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		8.16500	99.73079		8.16500	148.50846			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond		7.78000	37.71106		7.78000	166.20570			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond		7.78000	38.15379		7.78000	166.49917			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	96.51549			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	96.48570			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.25437			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.25437			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.75954			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.71121			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.72076			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.25027			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.71400			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	99.93340				0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.65083				0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.69915				0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.69483				0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.69910				0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000	0.00000	101.31586				0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000	0.00000	100.14216				0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.52500	105.56585	8.52500	103.98742				0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.51000	104.71352	8.51000	104.68954				0.00	0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.78000	117.97720	9.78000	117.94626				0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.35000	106.06420	7.35000	106.04317				0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.35000	107.25100	9.35000	107.22437				0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.40000	108.43622	9.40000	108.40885				0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.77000	96.87260	9.77000	96.84735				0.00	0	0.00
COT02	On 03/04/2028	Spot Bond	10.51000	98.35086	10.51000	98.32333				0.00	0	1,000,000,000.00
COT03	On 05/06/2028	Spot Bond	10.51000	96.17924	10.51000	96.15218				0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000	100.00000	0.00000	101.14758				0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.75213				0.00	200,000,000	100,000,000.00
CPL01U	On 12/12/2019	Spot Bond	100.00000	10.06470	100.00000	10.04033				0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.13837				0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.61467				0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000	100.00000	0.00000	103.42597				0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.11598				0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.07460				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CPL026	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.18658			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000	10.11914		100.00000	10.09463			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000	12.23389		100.00000	12.20426			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.11500	102.55643		11.11500	102.68058			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000	14.41450		100.00000	14.37958			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000	6.10189		100.00000	6.08711			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000	15.15713		100.00000	15.12041			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	99.91363			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.88500	98.20883		7.88500	98.18819			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.14365			0.00	0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.06356			0.00	0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.94833			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	66.16551		100.00000	65.99983			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.90472			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.27035			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.50272			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.57105			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.91781			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	103.12162			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.79912			0.00	0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	53.47311			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.42957			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.34000	106.35165		8.34000	106.32777			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DV21	On 15/06/2016	Spot Bond	7.19500	113.70453		7.19500	113.68245			0.00	0	0.00
DV22	On 07/02/2020	Spot Bond	8.22000	106.70372		8.22000	106.67998			479,226,000,000.00	58,300,000	1,550,300,000.00
DV23	On 27/02/2023	Spot Bond	8.97000	107.18565		8.97000	107.15967			81,627,000,000.00	9,100,000	1,101,007,400.00
DV24	On 18/02/2024	Spot Bond	9.03000	105.61904		9.03000	105.59327			0.00	0	0.00
DV29	On 18/02/2029	Spot Bond	9.16000	109.01947		9.16000	108.99250			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.52689			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.41028			0.00	200,000,000	100,000,000.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.66952			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.13877			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.73371			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.74447			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.26559			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.47454			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.04799			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.75500	127.45671		7.75500	127.42993			0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	93.94921			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	2.13000	102.45478		2.13000	102.45494			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000	101.27359		1.20000	134.70020			0.00	0	7,550,000,000.00
EL28	On 02/05/2028	Spot Bond	1.93000	124.64506		1.95000	125.85233			0.00	0	0.00
EL29	On 19/11/2029	Spot Bond	1.93000	113.68554		1.93000	113.68635			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	1.91000	113.88770		1.91000	113.88857			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EL31	On 02/06/2031	Spot Bond	2.01000	105.38589	2.01000	105.38644				0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.11000	102.71735	2.11000	102.71757				0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.19000	108.04218	9.19000	108.01537				0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.09000	108.50786	9.09000	108.48165				0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.56000	107.60520	9.56000	107.57744				0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.79500	99.29689	9.79500	101.12234				0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.93500	105.63428	9.93500	103.55726				0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.28533				0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000	0.00000	97.34794				0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.82023				0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.58085				0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000	0.00000	101.52019				0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.43954				0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000	0.00000	102.98455				0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000	100.00000	0.00000	101.02288				0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.11611				0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.00000	0.00000	101.14674				0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	89.94539	100.00000	89.72917				0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.92000	104.27620	10.92000	104.24565				0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.56082				0.00	0	3,600,000,000.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000	0.00000	98.79302				0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	99.05964				0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.68000	97.71288	9.68000	97.68765				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000	0.00000	97.12697				0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000	0.00000	98.27767				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	101.37902				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	101.46474				0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.46700	10.00000	108.43900				0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.25261				0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.30383				0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.24236				0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.28505				0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.25909				0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	101.24193				0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.85000	101.40109	6.85000	101.38252				0.00	0	20,000,000,000.00
ES18	On 20/04/2018	Spot Bond	7.71500	104.08511	7.71500	104.06359			18,375,414,184,000.00	2,381,777,600	16,105,117,500.00	
ES23	On 25/01/2023	Spot Bond	8.27500	112.11251	8.27500	112.08740			298,786,252,500.00	36,107,100	70,878,888,200.00	
ES26	On 02/04/2026	Spot Bond	8.58500	95.27126	8.58500	95.24938			27,066,788,000,000.00	3,152,800,000	27,500,000,000.00	
ES33	On 15/09/2033	Spot Bond	9.40500	84.23984	9.27000	85.25078			11,398,860,000,000.00	1,212,000,000	46,800,000,000.00	
ES42	On 25/04/2042	Spot Bond	9.30500	92.02207	9.30500	91.99908			4,089,733,600,000,000.00	39,520,000,000	93,600,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.31096				0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000	0.00000	101.35237				0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.19703				0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000	0.00000	100.07664				0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.55455				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFB04		On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.22587			0.00	0	0.00
FIFC14		On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.11347			0.00	0	0.00
FIFC15		On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.97839			0.00	0	0.00
FIFC16		On 12/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.75565			0.00	0	0.00
FIFC17		On 09/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.21503			0.00	0	0.00
FR002U		On 02/08/2023	Spot Bond	100.00000	12.53414		100.00000	12.50276			0.00	0	0.00
FR003U		On 02/08/2023	Spot Bond	100.00000	12.19912		100.00000	12.16857			0.00	0	0.00
FR2A4A		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.75838			0.00	0	0.00
FR2A4B		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.61199			0.00	0	0.00
FR2A4C		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.84599			0.00	0	0.00
FR2A4D		On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.90433			0.00	0	0.00
FRB05		On 21/12/2018	Spot Bond	9.20000	100.69108		9.20000	100.66620			0.00	0	0.00
FRB08		On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.79274			0.00	0	0.00
FRB09		On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.79267			0.00	0	0.00
FRB10		On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	99.85387			0.00	0	0.00
FRB11		On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	103.12477			0.00	0	0.00
FRB12		On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	101.15057			0.00	0	0.00
FRB13		On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	101.16955			0.00	0	0.00
FRB14		On 02/06/2026	Spot Bond	9.84000	104.91942		9.84000	104.54709			0.00	0	0.00
FRB15		On 06/03/2025	Spot Bond	0.00000	100.00000		0.00000	101.21418			0.00	0	30,000,000.00
FRBC21		On 21/12/2018	Spot Bond	10.05000	109.84671		10.05000	109.81712			0.00	0	2,495,789,200.00
FRBC22		On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.42433			0.00	0	100,000,000.00
FRBI22		On 31/01/2022	Spot Bond	1.95000	133.20644		1.95000	134.10095			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBI23	On 07/12/2023	Spot Bond	1.99000	129.74852		1.99000	280.16017			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.17500	106.56401		2.17500	113.27676			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.23000	104.29455		2.23000	164.09035			0.00	0	0.00
FRBI33	On 07/12/2033	Spot Bond	2.05000	122.87249		2.05000	224.65653			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.17000	103.77377		7.17000	103.75395			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.67000	66.07023		7.67000	65.45915			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.42300	42.43964		9.42300	41.53430			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.66000	41.12544		9.66000	40.19060			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	101.37042			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.84589			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.73372			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.80450			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.04138		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond	7.47000	100.04138		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.78637			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	100.74979			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.85048			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	100.77362			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond	6.00000	100.03326		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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.82205			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.01068			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.98117			0.00	0	0.00
FRC136		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143		On 20/09/2017	Spot Bond	100.09221	22.56438		100.09221	22.50967			0.00	0	0.00
FRC144		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.70291			0.00	0	0.00
FRC145		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	109.86433			0.00	0	0.00
FRC147		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.94043			0.00	0	0.00
FRC149		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	102.15214			0.00	0	0.00
FRC150		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.78715			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	100.79581			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.72762			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.73531			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.96006			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.72253			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond	13.22500	62.24285		13.22500	62.22085			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.68158			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.68244			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.00958			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.71315			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.40500	98.34614		3.40500	101.74396			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.74382			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.74382			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.30274			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.51035			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	98.71946			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.70121			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.68500			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.93830			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.80082			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.49287			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	101.91819			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	102.12925			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.91781			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.72849			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.93535			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.67731			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.73531			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.73531			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.72440			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.40023			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.42180			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.51189			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.46700		10.00000	108.43900			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.26168			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.77617			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.24221			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.49351			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.22126			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.22185			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.08198			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.07397			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.08198			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.07365			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.69186			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.84026		8.75000	101.81549			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.72168			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	10.23897		100.00000	10.21417			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC208	On 20/09/2021	Spot Bond	100.00000		9.38638	100.00000	9.36364				0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000	0.00000	95.38509				0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		10.96571	100.00000	10.93915				0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000	0.00000	98.52585				0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		24.99916	100.00000	24.93726				0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000	0.00000	101.57561				0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		9.69048	100.00000	9.66700				0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		18.73754	100.00000	18.69062				0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.57558				0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		18.70453	100.00000	18.65769				0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.57170				0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.49226				0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.69543				0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.59156				0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.76000		127.60604	2.76000	127.60406				0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.44066				0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.42156				0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.42156				0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000		100.00000	0.00000	101.33860				0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000		100.00000	0.00000	100.63197				0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.85066				0.00	0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.72943				0.00	0	0.00
FRC229	On 30/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.56688				0.00	0	0.00
FRC230	On 20/06/2020	Spot Bond	0.00000		100.00000	0.00000	100.33846				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC231	On 25/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.27082			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.78970			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.78542			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.98027			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.89344			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.29000		116.89590		3.29000	123.54749			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.79922			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.80698			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.34000		107.98489		3.34000	123.17246			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.32000		105.73659		3.32000	123.32231			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.01000		101.25270		3.01000	126.77379			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.08000		102.28085		3.08000	135.81534			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.12494			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.69909			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.79408			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.92157			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.88887			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.75489			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.75404			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.70000			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		11.10028		100.00000	11.07340			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		37.17279		100.00000	37.08274			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		85.22917		100.00000	85.03503			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		20.96072		100.00000	20.90994			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRD12U	On 20/03/2018	Spot Bond	100.00000		9.30574	100.00000	9.28320				0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		10.94437	100.00000	10.91756				0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000	0.00000	100.75706				0.00	0	0.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000	0.00000	100.99410				0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond	0.00000		100.00000	0.00000	102.15309				0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000		100.00000	0.00000	99.86298				0.00	0	4,000,000,000.00
FRJ20	On 20/09/2020	Spot Bond	0.00000		100.00000	0.00000	98.30788				0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000		100.00000	0.00000	99.16805				0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000		100.00000	0.00000	101.44399				0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	1.90800		85.30919	1.90800	109.08519				0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.23000		106.77814	2.23000	139.81221				0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000	0.00000	99.99976				0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		99.97154	10.38000	99.94308				0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		99.97154	10.38000	99.94308				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	102.03981				0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.37000		103.79542	2.37000	112.68827				0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.36000		213.24394	2.36000	215.08539				0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.34000		113.28519	2.34000	113.28470				0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.39000		212.34541	2.39000	214.18585				0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000	0.00000	102.17437				0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.26000		112.43441	2.26000	112.43418				0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.43000		111.50744	2.43000	111.50669				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.46482			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	47.47700			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	101.35766			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.53500		109.47554		2.53500	109.47449			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.51000		116.69907		2.51000	210.63355			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.56000		115.00761		2.56000	209.17481			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.19000		99.04044		2.19000	99.04044			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.59000		164.41019		2.59000	208.30552			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	2.81000		91.16426		2.81000	104.35977			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.28075			0.00	0	0.00
FRS126	On 31/03/2028	Spot Bond	2.86000		97.21421		2.86000	153.17702			0.00	0	0.00
FRS127	On 31/01/2038	Spot Bond	2.25000		100.02321		2.25000	100.01857			0.00	0	2,500,000,000.00
FRS36	On 07/12/2023	Spot Bond	2.11000		128.66087		2.11000	277.81075			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.00000		129.65746		2.00000	279.96347			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.72000		123.29911		2.72000	266.22898			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.42000		102.66432		2.42000	130.28643			242,000,000,000.00	100,000,000	100,000,000.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.80122			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	1.95000		134.10008		1.95000	130.00059			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.02088			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.30569			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.65380			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.21000		113.33471		2.21000	113.33464			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		23.52709		104.97509	23.46757			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		27.44916		101.07593	27.38202			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS74	On 14/06/2017	Spot Bond	100.44759		20.29174		100.44759	20.24238			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		25.88444		100.76967	25.82130			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	1.88000		122.31522		1.88000	122.31628			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	2.12000		99.39168		2.12000	113.82574			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.79737			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.15000		99.12997		2.15000	113.52593			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.26999			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.20000		127.85234		2.20000	349.77343			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.50782			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	101.15501			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX16	On 15/09/2016	Spot Bond	7.53500		101.41973		7.53500	101.39935			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.99000		101.95688		7.99000	101.93517			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.17000		106.27608		8.17000	106.25283			0.00	0	2,500,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.67000		105.13982		8.67000	105.11517			202,878,000,000.00	23,400,000	782,600,000.00
FRX20	On 01/10/2020	Spot Bond	8.90000		99.85628		8.90000	99.83253			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.57000		91.20463		9.57000	91.18147			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.55000		111.35378		9.55000	111.32525			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.90000		97.66251		9.90000	97.80459			0.00	0	500,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.23000		97.83849		10.23000	98.50665			0.00	0	3,000,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.35000		94.99720		10.35000	94.97073			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX45	On 14/04/2045	Spot Bond	9.79000	82.92851		9.79000	82.90685			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.62561			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.63427			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.65587			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.69045			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.71637			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.82854			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.12305			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.17197			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.02869			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.21607			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.26505			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.30586			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	101.48531			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000	59.66112		100.00000	59.51173			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000	10.00948		100.00000	9.98441			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000	1.67931		100.00000	1.67511			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000	0.28174		100.00000	0.28104			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	9.30574		100.00000	9.28320			0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond	100.00000	1.56124		100.00000	1.55746			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS4A3U	On 20/03/2022	Spot Bond	100.00000		0.26193	100.00000	0.26130				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	100.25912				0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.11000		100.94170	9.11000	100.91713				0.00	0	0.00
GH31A1	On 25/02/2018	Spot Bond	100.00000		15.72518	100.00000	15.63311				0.00	0	65,000,000,000.00
GH31A2	On 25/02/2020	Spot Bond	100.00000		9.15512	100.00000	9.10152				0.00	0	40,000,000,000.00
GH31A3	On 25/02/2020	Spot Bond	100.00000		9.25662	100.00000	9.20242				0.00	0	68,000,000,000.00
GH31B	On 25/02/2020	Spot Bond	100.00000		9.91634	100.00000	9.85829				0.00	0	8,000,000,000.00
GH31C	On 25/02/2020	Spot Bond	100.00000		10.72831	100.00000	10.66549				0.00	0	6,500,000,000.00
GH31D	On 25/02/2020	Spot Bond	100.00000		11.23579	100.00000	11.17000				0.00	0	10,000,000,000.00
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	101.33151				0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		9.88802	100.00000	9.86407				0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		17.15867	100.00000	17.11709				0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		12.17713	100.00000	12.14763				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	99.85908				0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000	0.00000	99.85354				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.84666			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000		0.00000	99.83710			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	101.88316			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.12374			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.55343			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.86285			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000		0.00000	101.25677			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.58595			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00001		100.00000	0.00001		68,830,000,000,000.00	688,300,000	688,300,000.00	
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.48256			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.98378			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.69312			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	10.36209		100.00000	10.33615			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.12552			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.82035			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000		0.00000	101.62283			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000		0.00000	99.74214			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.33151			0.00	0	0.00
HILC20	On 24/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.49618			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.01971			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.27877		100.42270		7.27877	101.10392			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.02066			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.27932		100.27098		8.27932	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.02188			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.72974		100.27452		8.72974	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.02336			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.08006			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.14380			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	101.57288			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.46700		10.00000	108.43900			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.99000		103.20673		8.99000	103.18166			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.46901			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.37933			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	8.01000		109.52751		8.01000	109.50375			536,670,000,000.00	67,000,000	6,693,400,000.00
HWAY23	On 07/12/2023	Spot Bond	1.86000		130.93932		1.86000	282.73242			0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	1.86000		133.99927		1.86000	289.33966			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY34	On 31/07/2034	Spot Bond	9.25500	101.99933		9.25500	101.97384			149,931,000,000.00	16,200,000	2,243,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.29500	101.63639		9.29500	101.61089			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000	34.64794		100.00000	34.56401			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000	83.58658		100.00000	83.39791			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000	38.12725		100.00000	38.03386			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000	24.43720		100.00000	24.37600			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000	108.46700		10.00000	108.43900			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.51000	120.11616		1.51000	120.11839			0.00	0	59,011,661,100.00
I2038	On 31/01/2038	Spot Bond	1.61000	129.02623		1.61000	129.02828		115,340,078,000,000.00	71,639,800,000	99,334,346,200.00	
I2046	On 31/03/2046	Spot Bond	1.68000	129.38806		1.68000	129.38994		41,885,760,000,000.00	24,932,000,000	07,727,451,800.00	
I2050	On 31/12/2050	Spot Bond	1.71000	139.37285		1.72000	139.03154		95,090,364,000,000.00	55,608,400,000	52,404,363,753.00	
IBL14	On 28/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.68033			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond	7.94500	102.29615		7.94500	102.27450			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.86000	106.43960		7.86000	106.41731			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond	7.76500	102.04627		7.76500	102.02480			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.59152			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond	1.85000	100.44497		1.85000	129.33067			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond	2.02000	105.21501		2.02000	133.52485			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.02744			0.00	0	0.00
IBL39	On 02/04/2018	Spot Bond	7.98000	102.49553		7.98000	102.47362			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.80386			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.54566			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.34970			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.46700		10.00000	108.43900			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL45		On 21/12/2018	Spot Bond		8.53000	101.02430	8.53000	101.00112			0.00	0	0.00
IBL46		On 15/01/2020	Spot Bond		8.89000	95.69865	8.89000	95.67566			96,012,000,000.00	10,800,000	2,350,500,000.00
IBL48		On 19/03/2016	Spot Bond		0.00000	100.00000	0.00000	100.69448			0.00	0	0.00
IBL49		On 02/04/2018	Spot Bond		8.65000	97.03746	8.65000	97.01501			0.00	0	0.00
IBL50		On 02/08/2020	Spot Bond		8.94000	102.62355	8.94000	102.59876			0.00	0	0.00
IBL52		On 31/07/2016	Spot Bond		0.00000	100.00000	0.00000	99.74579			0.00	0	0.00
IBL53		On 31/07/2018	Spot Bond		0.00000	100.00000	0.00000	98.83598			0.00	0	0.00
IBL54		On 31/07/2016	Spot Bond		7.90000	100.83022	7.90000	100.80865			0.00	0	0.00
IBL55		On 31/07/2018	Spot Bond		8.31000	101.23077	8.31000	101.20800			0.00	0	0.00
IBL56		On 31/01/2019	Spot Bond		0.00000	100.00000	0.00000	99.81360			0.00	0	0.00
IBL57		On 13/02/2017	Spot Bond		0.00000	100.00000	0.00000	101.29491			0.00	0	0.00
IBL58		On 13/02/2017	Spot Bond		7.63000	103.06189	7.63000	103.04058			0.00	0	0.00
IBL59		On 17/02/2019	Spot Bond		8.27000	104.63522	8.27000	104.61180			0.00	0	0.00
IBL60		On 17/02/2024	Spot Bond		9.25000	107.75900	9.25000	107.73208			0.00	0	0.00
IBL61		On 31/03/2019	Spot Bond		0.00000	100.00000	0.00000	100.41985			0.00	0	0.00
IBL62		On 24/04/2017	Spot Bond		0.00000	100.00000	0.00000	99.94615			0.00	0	0.00
IBL63		On 29/07/2017	Spot Bond		0.00000	100.00000	0.00000	99.85295			0.00	0	0.00
IBL64		On 29/07/2019	Spot Bond		0.00000	100.00000	0.00000	99.84980			0.00	0	0.00
IBL65		On 29/07/2021	Spot Bond		0.00000	100.00000	0.00000	99.84651			0.00	0	0.00
IBL66		On 12/03/2018	Spot Bond		0.00000	100.00000	0.00000	100.82574			0.00	0	0.00
IBL67		On 31/01/2022	Spot Bond		2.75000	127.36564	2.75000	127.68205			0.00	0	0.00
IDC01U		On 08/11/2026	Spot Bond		100.00000	0.00860	100.00000	0.00858			0.00	0	0.00
IDCG01		On 22/10/2016	Spot Bond		0.00000	100.00000	0.00000	100.05312			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000	0.00000	99.98136				0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.49000	99.35156	8.49000	99.32887				0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.13597				0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.17395				0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.51000	104.16261	9.51000	104.13588				0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	99.95892	5.00000	99.97261				0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	99.95892	5.00000	99.97261				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	101.11116	5.00000	101.09736				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	100.04049	5.00000	100.02699				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.42061	4.00000	100.40981				0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	100.05412	4.00000	100.04330				0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	41.43533	100.00000	41.33385				0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	41.27212	100.00000	41.17104				0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	41.27212	100.00000	41.17104				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	103.64435	9.20000	103.61889				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	101.49080				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	8.01694	100.00000	7.99752				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	99.30231				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	15.79745	100.00000	15.75789				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	85.22917	100.00000	85.03503				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	16.65289	100.00000	16.61165				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	17.99206	100.00000	17.94700				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.43076	100.00000	1.42803				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	8.79239	100.00000	8.77085				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN281U	On 28/11/2019	Spot Bond	100.00000		9.96794	100.00000	9.94299				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		9.67425	100.00000	9.65055				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		28.36209	100.00000	28.29262				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		82.39278	100.00000	82.20721				0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		76.35983	100.00000	76.20042				0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		75.41322	100.00000	75.25773				0.00	0	0.00
IN299U	On 30/06/2015	Spot Bond	100.00000		95.14058	100.00000	94.37945				0.00	0	0.00
IN300U	On 30/06/2015	Spot Bond	100.00000		95.18735	100.00000	94.42586				0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		93.11224	100.00000	92.87532				0.00	0	0.00
IN528U	On 07/07/2015	Spot Bond	100.00000		82.76644	100.00000	82.57919				0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.30000		99.98274	6.30000	99.91377				0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.30000		99.77612	6.30000	99.67313				0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.30000		99.65598	6.30000	99.55324				0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.40000		99.40737	6.40000	99.30352				0.00	0	0.00
INA523	On 03/06/2015	Spot Bond	6.40000		99.26895	6.40000	99.16538				0.00	0	0.00
INA524	On 09/06/2015	Spot Bond	6.40000		99.16538	6.40000	99.06203				0.00	0	0.00
INA529	On 14/07/2015	Spot Bond	6.55000		98.53241	6.55000	98.42798				0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000	0.00000	100.54149				0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.85014		101.52219	10.85014	101.35742				0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.85014		100.75998	10.85014	100.71137				0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.69716				0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.68425				0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		100.33262	6.50000	100.31508				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.76511			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	100.72744			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.15279			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.46700		10.00000	108.43900			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.66637			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	102.81477			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.35958			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.10857			0.00	0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.40308			0.00	0	0.00
ING298	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	97.25955			0.00	0	0.00
ING301	On 12/10/2015	Spot Bond	100.00000	67.84387		100.00000	67.71800			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	106.72164			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.93464			0.00	0	0.00
IP274U	On 14/07/2015	Spot Bond	100.00000	81.47321		100.00000	81.29176			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.46700		10.00000	108.43900			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.16812			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.17027			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.45500	100.82793		8.45500	100.80512			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.41592			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	100.42568			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	100.43221			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.12193			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.12816			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF12	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.12443			0.00	0	0.00
IPFC06	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.10665			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.24000		104.54070		9.24000	104.51462			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.86910			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.55000		103.30273		8.55000	103.27924			180,405,000,000.00	21,100,000	1,370,400,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	100.29517			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.23794			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	100.53272			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.70934			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.24000		103.84249		8.24000	103.81937			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	102.17843			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	101.12501			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.30000		97.29726		3.30000	126.48498			0.00	0	0.00
IV019	On 31/03/2028	Spot Bond	3.41000		144.33396		3.41000	148.77356			0.00	0	50,000,000.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.45134			0.00	0	326,160,000.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.18878			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	100.04331			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.95011			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.58947			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.51000		99.95316		3.51000	107.48473			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.51000		99.86984		3.51000	106.46546			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	101.02371			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.59487			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV08	On 30/04/2018	Spot Bond	10.07000	109.05377		10.07000	109.02418			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.71472			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.51000	142.78992		3.51000	142.78493			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond	100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000	94.31525		100.00000	94.07216			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond	6.30000	99.98274		6.30000	99.87932			0.00	0	0.00
IVA518	On 30/04/2015	Spot Bond	6.30000	99.86211		6.30000	99.75894			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond	6.30000	99.74176		6.30000	99.63884			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond	6.40000	99.49408		6.40000	99.39004			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond	6.40000	99.37273		6.40000	99.26895			0.00	0	0.00
IVA523	On 04/06/2015	Spot Bond	6.40000	0.00000		6.40000	99.14814			0.00	0	0.00
IVA524	On 11/06/2015	Spot Bond	6.40000	99.13091		6.40000	99.02763			0.00	0	0.00
IVA528	On 09/07/2015	Spot Bond	6.55000	98.61960		6.55000	98.51499			1,310,000,000,000.00	200,000,000	200,000,000.00
IVA529	On 16/07/2015	Spot Bond	100.00000	81.11111		100.00000	80.93126			3,100,000,000,000,000.00	31,000,000,000	31,000,000,000.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	100.08320			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	108.46700		10.00000	108.43900			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.87878			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.28200			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.16717			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.27240			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.04244			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.16821			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.16929			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.17144			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.16175			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.01958			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	99.84228			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	100.70389			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.30665			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.03711			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.02683			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.30686			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	99.94330			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.85954			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.65481			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.46899			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.48084			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.48084			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond		8.87000	103.89486		8.87000	103.86996			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond		100.00000	14.44464		100.00000	14.41232			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond		100.00000	9.98088		100.00000	9.95643			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.07140			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond		8.91000	104.32357		8.91000	104.29845			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	99.83888			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.30719			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.70970			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	103.86296			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.94567			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.96168			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.04000	100.11732		7.04000	100.09829			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.65153			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	101.25689			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.07449			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.70063			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.42922			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.54045			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.00156			0.00	0	0.00
IVC055	On 26/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.58264			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000	100.00000		0.00000	99.78079			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.81553			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	99.93915			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	59.51173		100.00000	59.36270			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.47218			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.84680			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.87740			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.01815			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000	62.74307		100.00000	62.58770			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.17178			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000	100.00000		0.00000	102.01702			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.16000	141.11085		8.16000	141.07967			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.57176			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.66240			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.07070			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.62923			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000		0.00000	100.18425			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.89000		102.85592		9.89000	102.82851			0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		101.47758		9.71000	101.45101			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.82143			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.64000		99.42746		8.64000	99.40423			640,224,000,000.00	74,100,000	3,331,700,000.00
LGL03	On 03/04/2018	Spot Bond	8.71000		97.65886		8.71000	97.63611			0.00	0	700,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.56000		100.05485		9.56000	100.02905			76,480,000,000.00	8,000,000	587,700,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.94993			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.18885			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	8.56000		105.10992		8.56000	105.08572			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	101.29377			0.00	0	75,000,000.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.63838			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.28135			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.34666			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	101.44397			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.27903			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.68401			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.94775			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.65241			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQ068	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.14692			0.00	0	0.00
MAQ069	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.62439			0.00	0	0.00
MAQ070	On 30/07/2015	Spot Bond	100.00000	0.00000		100.00000	100.00000			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.89111			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.89764			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.55661			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.51880			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.18928			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.50500			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.00460			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.32447			0.00	900,000,000	300,000,000.00
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.16266			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.37686			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.37015			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.40121			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.81810			0.00	0	0.00
MBF044	On 11/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.15226			0.00	0	0.00
MBF045	On 13/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.16381			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond	100.00000	55.19814		100.00000	55.06442			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond	100.00000	20.17261		100.00000	20.12322			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond	100.00000	17.05721		100.00000	17.01498			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond	100.00000	17.13715		100.00000	17.09472			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond	100.00000	18.19848		100.00000	18.15291			0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond	100.00000	24.62170		100.00000	24.56004			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBSA01	On 16/04/2019	Spot Bond		8.53000	101.82090		8.53000	101.79767			48,621,000,000.00	5,700,000	545,500,000.00
MBSA02	On 15/04/2019	Spot Bond		8.55000	101.34375		8.55000	101.32057			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	102.52336			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.28380			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	102.23953			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	102.33787			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.79500	101.46500		7.79500	101.44380			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.52000	105.29606		8.52000	105.27179			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.16500	107.09555		9.16500	107.06903			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.62992			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.65155			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.24000	104.36837		9.24000	104.51119			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.21000	101.32771		7.21000	101.30825			0.00	0	2,470,000,000.00
MIIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.13330			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond		8.72000	103.55810		8.72000	103.53383			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.73322			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond		9.04000	107.98129		9.04000	105.55182			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond		0.00000	100.00000		0.00000	101.15760			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond		100.00000	23.27688		100.00000	23.22049			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	101.14698			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond		8.42000	103.44176		8.42000	103.41832			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond		7.16000	103.02283		7.16000	103.00295			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond		8.41000	106.17185		8.41000	106.14770			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
N4A211	On 14/08/2020	Spot Bond		100.89771	7.56220		100.89771	7.54311			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond		100.61875	7.65872		100.61875	7.63944			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	96.87121			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.41190			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond		0.00000	100.00000		0.00000	101.53401			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond		100.00000	1.09105		100.00000	1.08832			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond		100.00000	1.09105		100.00000	1.08832			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond		8.61500	101.55734		8.61500	101.53368			0.00	0	0.00
NBK10A	On 25/07/2016	Spot Bond		7.66500	100.75405		7.66500	100.73312			0.00	0	0.00
NBK11A	On 28/11/2020	Spot Bond		8.76000	104.25400		8.76000	104.22931			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		8.49000	104.92053		8.49000	104.89683			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		8.95000	105.60267		8.95000	105.57755			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	102.10401			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond		8.85000	105.03191		8.85000	105.02303			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.12584			0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond		9.09000	100.17836		9.09000	100.13846			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	102.22100			0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond		9.76000	99.78164		9.76000	99.75537			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK16B	On 25/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.05625			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond	0.00000		100.00000		0.00000	101.11668			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.48423			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.26608			0.00	0	40,000,000.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	100.54087			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.37874			0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.37918			0.00	0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	101.41626			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.00000		0.00000	101.41880			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.00000		0.00000	101.51804			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond	7.03000		102.39564		7.03000	102.37645			0.00	0	740,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.35910			0.00	0	0.00
NBK3A	On 09/09/2019	Spot Bond	8.55000		111.53807		8.55000	111.51270			145,350,000,000.00	17,000,000	3,576,400,000.00
NBK4	On 28/10/2024	Spot Bond	10.33500		39.21597		10.33500	39.20541			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	6.95000		99.94291		6.95000	99.96193			0.00	0	0.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	100.02084			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.55500		102.32438		7.55500	102.30376			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.59131			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.09676			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	95.87921			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.04222			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN64	On 25/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.86051		0.00		0	0.00	
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000	0.00000	99.83901		0.00		0	0.00	
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000	0.00000	92.31860		0.00		0	0.00	
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000	0.00000	100.35826		0.00		0	0.00	
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.40784		0.00		0	0.00	
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.67964		0.00		0	0.00	
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.64505		0.00		0	0.00	
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000	0.00000	100.92715		0.00		0	0.00	
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.62383		0.00		0	0.00	
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.60977		0.00		0	0.00	
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.60934		0.00		0	0.00	
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000	0.00000	99.83159		0.00		0	0.00	
NCLN82	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.70121		0.00		0	0.00	
NCLN83	On 20/03/2024	Spot Bond	9.50500	109.20673	9.50500	107.74976		0.00		0	0.00	
NCLN84	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.69694		0.00		0	0.00	
NCLN85	On 20/03/2024	Spot Bond	9.54000	107.95308	9.54000	106.71094		0.00		0	0.00	
NCLN87	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.70121		0.00		0	0.00	
NCLN88	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.63117		0.00		0	0.00	
NCLN89	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.63138		0.00		0	0.00	
NCLN90	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.70803		0.00		0	0.00	
NCLN91	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.71656		0.00		0	0.00	
NCLN92	On 02/03/2018	Spot Bond	0.00000	100.00000	0.00000	101.02366		0.00		0	0.00	
NCLN93	On 09/04/2018	Spot Bond	0.00000	100.00000	0.00000	100.25523		0.00		0	0.00	
NED11	On 17/09/2015	Spot Bond	7.15000	102.30402	7.15000	102.28455		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED13		On 25/07/2023	Spot Bond	0.00000	100.00000		0.00000	99.84002			0.00	0	0.00
NED14		On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	99.90848			0.00	0	0.00
NED15		On 08/04/2024	Spot Bond	9.73000	106.45249		9.73000	104.84247			0.00	0	0.00
NED16		On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	101.79775			0.00	0	0.00
NED17		On 14/10/2024	Spot Bond	0.00000	100.00000		0.00000	100.15952			0.00	0	0.00
NED18		On 16/01/2025	Spot Bond	0.00000	100.00000		0.00000	100.11887			0.00	0	0.00
NED9		On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.25620			0.00	0	0.00
NEDH1A		On 20/11/2018	Spot Bond	9.44500	123.02434		9.44500	122.99298			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	101.45099			0.00	1,535,600,000	767,800,000.00
NHM001/JIBAR		On 25/11/2020	Spot Bond	10.00000	108.46700		10.00000	108.43900			0.00	0	0.00
NILB10		On 08/12/2016	Spot Bond	2.01000	169.93206		2.01000	169.93293			0.00	0	0.00
NILB11		On 31/01/2025	Spot Bond	2.37000	97.69359		2.37000	141.08576			0.00	0	0.00
NILB12		On 07/12/2033	Spot Bond	3.45000	182.98300		3.45000	182.97444			0.00	0	0.00
NILB13		On 31/01/2025	Spot Bond	2.76000	107.30036		2.76000	107.29550			0.00	0	0.00
NILB14		On 31/03/2028	Spot Bond	3.00000	150.16034		3.00000	140.74875			0.00	0	0.00
NILB15		On 31/03/2028	Spot Bond	2.91000	152.18985		2.91000	152.18597			0.00	0	0.00
NMP20N		On 24/07/2020	Spot Bond	8.29000	106.69306		8.29000	106.66912			0.00	0	0.00
NQ1A10		On 22/05/2020	Spot Bond	8.92000	107.86170		8.92000	107.83498			0.00	0	0.00
NQ1A11		On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.15608			0.00	0	0.00
NQ1A15		On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.12537			0.00	0	0.00
NQ1A16		On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	101.09401			0.00	0	0.00
NQ1A17		On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	101.13285			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.10957			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.12000		107.86492		9.12000	109.57037			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.13291			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.15613			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.14061			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.32000		107.86835		9.32000	107.84044			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.18724			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.17165			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	101.17941			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.46604			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.37160			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	101.20268			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.27500		116.97307		8.27500	116.94701			0.00	0	689,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.94000		117.58318		8.94000	117.55478			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	1.90500		175.94971		1.90500	175.95114			0.00	0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.76000		123.32402		9.76000	123.29173			0.00	0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	102.14522			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.03961			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.64569			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.90436			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	101.11171			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.28437			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	101.50278			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		18.16860		100.00000	18.12310			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OCT1A1	On 18/10/2015	Spot Bond	100.00000		81.91614	100.00000	81.73491				0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.05000		100.80718	7.05000	100.78799				59,925,000,000.00	8,500,000	508,200,000.00
OML02	On 21/11/2024	Spot Bond	0.00000		100.00000	0.00000	101.17531				0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.44000		102.56487	9.44000	103.01246				0.00	0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000		100.00000	0.00000	100.76633				0.00	0	0.00
OML05	On 19/03/2025	Spot Bond	9.57000		102.08367	9.57000	101.58933				0.00	0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.13000		102.23175	10.13000	101.83489				0.00	0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	10.76000		102.42301	10.76000	102.13222				0.00	0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000		40.14662	100.00000	40.04608				0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000	0.00000	98.64000				0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000	0.00000	101.26986				0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		108.46700	10.00000	108.43900				0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		100.00000	0.00000	103.31535				0.00	0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.98973				0.00	0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.92761				0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.57557				0.00	1,800,000,000	1,800,000,000.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000	0.00000	100.58457				0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000	0.00000	100.01072				0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.14000		105.36215	9.14000	106.34573				0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.65183				0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.69776				0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.71843				0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000	0.00000	101.76436				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.96183			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	102.00775			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	99.80906			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.58000		45.22809		7.58000	45.21885			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.06000		104.22362		6.06000	104.20672		3,025,203,510,000,000.00	99,208,500,000	57,708,500,000.00	
R158P	On 15/09/2015	Spot Bond	6.34500		97.52482		6.34500	97.50829			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.44500		110.65786		6.44500	110.63878		386,055,500,000,000.00	59,900,000,000	85,270,000,000.00	
R159P	On 15/09/2016	Spot Bond	6.27500		91.73203		6.27500	91.71663			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.86000		123.41925		7.76000	124.25245		4,810,205,937,252,000.00	11,985,488,200	104,110,304,600.00	
R187P	On 21/12/2026	Spot Bond	7.50000		42.36457		7.50000	42.35600			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.42000		39.74372		7.42000	39.73577			0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.46000		290.82119		1.50000	290.00518		29,674,792,000,000.00	20,325,200,000	32,059,600,000.00	
R202	On 07/12/2033	Spot Bond	1.56000		240.86163		1.56000	240.86584		81,793,587,876,000.00	52,431,787,100	67,352,901,900.00	
R2023	On 28/02/2023	Spot Bond	7.65000		101.68371		7.55000	102.24999		1,446,099,390,000,000.00	89,032,600,000	23,856,300,000.00	
R203	On 15/09/2017	Spot Bond	6.96000		103.64349		6.86000	103.84605		1,387,436,745,600,000.00	99,344,360,000	65,264,500,000.00	
R2030	On 31/01/2030	Spot Bond	8.15000		100.49516		8.15000	100.47298		1,067,892,247,340,000.00	31,029,723,600	16,671,849,600.00	
R2032	On 31/03/2032	Spot Bond	8.26000		100.39678		8.26000	100.37459		406,961,940,000,000.00	49,269,000,000	31,658,500,000.00	
R2037	On 31/01/2037	Spot Bond	8.36500		103.22336		8.36500	103.19999		1,998,161,099,627,000.00	38,871,619,800	38,840,790,300.00	
R204	On 21/12/2018	Spot Bond	7.19500		105.21904		7.10000	105.50560		1,251,659,227,687,000.00	73,962,366,600	09,596,730,700.00	
R2044	On 31/01/2044	Spot Bond	8.42000		105.48968		8.42000	105.46565		217,064,840,766,000.00	25,779,672,300	70,041,000,000.00	
R2048	On 28/02/2048	Spot Bond	8.39500		105.18687		8.39500	105.16337		1,424,471,155,500,000.00	69,680,900,000	30,583,436,800.00	
R207	On 15/01/2020	Spot Bond	7.34000		101.57204		7.24000	101.94608		1,333,905,001,244,000.00	81,730,926,600	66,937,764,100.00	
R208	On 31/03/2021	Spot Bond	7.44000		97.13448		7.34000	97.58039		2,261,208,211,656,000.00	03,925,834,900	06,520,430,000.00	
R209	On 31/03/2036	Spot Bond	8.42500		79.13864		8.30500	80.10971		1,680,320,755,000,000.00	99,444,600,000	10,688,400,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R210	On 31/03/2028	Spot Bond	1.49000		178.06290		1.51000	177.67120			7,639,230,000,000.00	5,127,000,000	42,764,000,000.00
R211	On 31/01/2017	Spot Bond	1.15000		130.90239		1.15000	130.90611			4,600,000,000,000.00	4,000,000,000	38,243,379,300.00
R212	On 31/01/2022	Spot Bond	1.45000		138.29647		1.45000	138.29926			5,858,000,000,000.00	4,040,000,000	64,469,200,000.00
R213	On 28/02/2031	Spot Bond	8.31500		89.52450		8.21000	90.35101			667,707,325,056,000.00	80,301,542,400	47,295,000,000.00
R214	On 28/02/2041	Spot Bond	8.34000		81.52796		8.34000	81.50986			4,538,904,054,000,000.00	44,233,100,000	16,718,200,000.00
R228C	On 15/09/2015	Spot Bond	6.34500		97.52482		6.34500	97.50829			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.26500		94.61835		6.26500	94.60249			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.27500		91.73203		6.27500	91.71663			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.41500		98.95648		6.41500	98.93928			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.28500		95.96931		6.28500	95.95299			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.26500		93.06637		6.26500	93.05060			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.32500		90.15227		6.32500	90.13685			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.83500		86.45948		6.83500	86.44352			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.88500		83.49474		6.88500	83.47922			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.10500		80.17491		7.10500	80.15953			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.08500		77.47923		7.08500	77.46441			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.06500		74.88866		7.06500	74.87438			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.05500		72.36608		7.05500	72.35229			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.20000		69.39670		7.20000	69.38321			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.18000		67.05853		7.18000	67.04553			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.26000		64.42715		7.26000	64.41453			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.23000		62.29044		7.23000	62.27829			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.20000		60.24205		7.20000	60.23035			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R342C	On 21/12/2022	Spot Bond	7.17000	58.27792		7.17000	58.26664			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.13000	56.43864		7.13000	56.42778			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.09000	54.67857		7.09000	54.66810			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.70000	50.03504		7.70000	50.02465			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.66000	48.35981		7.66000	48.34983			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.62000	46.75872		7.62000	46.74911			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.58000	45.22809		7.58000	45.21885			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.54000	43.76447		7.54000	43.75557			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.50000	42.36457		7.50000	42.35600			0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.46000	41.02530		7.46000	41.01704			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.42000	39.74372		7.42000	39.73577			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.84294			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.49049			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000		0.00000	102.39520			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.29456			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000		0.00000	101.00868			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	23.97529		100.00000	23.91525			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	16.69423		100.00000	16.65289			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	30.84058		100.00000	30.76587			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	65.99983		100.00000	65.83456			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	30.45467		100.00000	30.38090			0.00	0	0.00
RCSB6U	On 31/03/2018	Spot Bond	100.00000	17.43445		100.00000	17.39128			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	21.38225		100.00000	21.32527			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	8.33813		100.00000	8.31618			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDF03U	On 04/04/2018	Spot Bond	100.00000		16.25766	100.00000	16.21435				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		13.17167	100.00000	13.13658				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.40281	100.00000	9.37776				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.87397				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.86454				0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.12615				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000	0.00000	101.18374				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	102.82240				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	101.06360				0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.95573				0.00	0	0.00
RDFC21	On 28/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.54658				0.00	0	0.00
RDFC22	On 24/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.54617				0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		17.58295	100.00000	17.54036				0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		12.33444	100.00000	12.30457				0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		10.21924	100.00000	10.19447				0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		9.44298	100.00000	9.42011				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.39529				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	102.20983				0.00	0	1,000,000,000.00
RES18	On 05/02/2018	Spot Bond	0.00000		100.00000	0.00000	101.61204				0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000		100.00000	0.00000	100.90471				0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.14051				0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000		100.00000	0.00000	101.04286				0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000		100.00000	0.00000	100.93416				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.35985			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	100.01932			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	86.03592			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	81.80354			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	89.07491			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.06350			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.76059			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	82.52567			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	95.09603			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	104.55090		12.35000	104.51629			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	16.18422		100.00000	16.14369			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.18007			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	6.26054		100.00000	6.24521			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	33.99571		100.00000	33.91245			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	62.72909		100.00000	62.57201			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	12.27577		100.00000	12.26073			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	33.50851		100.00000	33.42460			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	107.02400			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	76.51438			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.64000	106.15131		8.64000	106.12678			65,664,000,000.00	7,600,000	767,400,000.00
RW23	On 10/12/2023	Spot Bond	9.00000	106.47107		9.00000	106.44532			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.47000	91.77832		9.47000	109.55813			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	98.08876			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK12	On 24/11/2016	Spot Bond	7.64500	109.10435		7.64500	109.08174			0.00	0	1,450,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	108.46700		10.00000	108.43900			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	101.20676			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	9.00000	105.25551		9.00000	105.23005			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	100.77245			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.96568			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	101.22138			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	99.29684			0.00	1,200,000,000	1,600,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	99.93595			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	100.00000		0.00000	101.31993			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000	100.00000		0.00000	99.82899			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	6.96000	104.17931		6.96000	104.15957			27,840,000,000,000.00	4,000,000,000	2,000,000,000.00
SBK9	On 10/04/2018	Spot Bond	8.60000	99.75588		8.60000	99.73294			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.55000	103.62066		7.55000	103.59985			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	103.45596		7.96000	103.43410			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.31000	103.71731		7.31000	103.69712			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.26000	100.81693		8.26000	100.79476			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.45500	103.65889		7.45500	103.63833			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.80500	103.51816		7.80500	103.49670			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.74376			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.30833			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.91000	102.87654		7.91000	102.85486			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.30548			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.61108			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.81804			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	9.10000	108.34520		9.10000	108.31872			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.66000	106.98883		9.66000	106.96095			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	101.46344			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.16117			0.00	0	0.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.35023			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	103.35814			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.68000	104.27952		8.68000	104.25505			414,904,000,000.00	47,800,000	376,200,000.00
SBS26U	On 28/02/2017	Spot Bond	100.00000	22.24322		100.00000	22.19344			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.09000	107.90490		9.09000	107.87841			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.73331			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.60000	103.41696		8.60000	103.39304			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.67000	93.46984		9.67000	93.44547			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.26954			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.41000	106.17884		9.41000	106.15202			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.65929			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.67714			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond	9.56000	104.21766		9.56000	104.19122			0.00	0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond	0.00000	100.00000		0.00000	99.84973			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond	0.00000	100.00000		0.00000	99.84541			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond	8.64000	99.25192		8.64000	99.22873			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond	9.86000	97.29703		9.86000	97.27117			0.00	0	1,500,000,000.00
SBS39	On 29/01/2030	Spot Bond	10.26000	98.05844		10.26000	98.03133			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS4	On 16/11/2021	Spot Bond		9.04000	101.57521		9.04000	101.55040			0.00	0	495,500,000.00
SBS9	On 07/07/2016	Spot Bond		7.44500	107.80637		7.44500	107.78460			0.00	0	530,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.11000	128.66087		2.11000	277.81075			516,950,000,000.00	245,000,000	245,000,000.00
SBSI12	On 31/01/2017	Spot Bond		1.79500	101.78509		1.79500	129.45356			0.00	0	500,000,000.00
SCM10U	On 15/09/2017	Spot Bond		100.00000	23.50218		100.00000	23.44525			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	100.21386			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	22.99630		100.00000	22.94059			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	164.85949		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		2.42000	114.16600		2.42000	128.06597			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	100.33262		6.50000	100.31508			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.91114			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.47568			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.05351			0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond		8.89000	102.44530		8.89000	102.42082			0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.62148			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.41997			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.60452			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond		100.00000	24.49854		100.00000	24.43720			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.46700		10.00000	108.43900			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.85274			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	94.73943		100.00000	94.49958			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.81519			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	34.73208		100.00000	34.64794			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	42.16562		100.00000	42.06348			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	31.28429		100.00000	31.20767			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.20000	103.18008		9.20000	103.15487			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.02244			0.00	0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000	100.00000		0.00000	101.27213			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.69500	104.13028		7.69500	104.10856			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.70000	101.56477		8.70000	101.54089			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.26000	100.81693		8.26000	100.79476			0.00	0	3,390,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.17932			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.25455			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.61040			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.14023			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.17108			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.17724			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.96000	104.87270		7.96000	104.85021			0.00	0	0.00
SSA02	On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.23540			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.02043			0.00	0	0.00
SSA06	On 16/04/2020	Spot Bond	8.89000	96.84532		8.89000	96.82230			290,703,000,000.00	32,700,000	271,600,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.11710			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN002	On 26/03/2017	Spot Bond			0.00000		100.00000		0.00000	100.59316			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond			0.00000		100.00000		0.00000	99.85585			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond			8.83000		90.94151		8.83000	90.92004			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond			8.83000		90.94151		8.83000	90.92004			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond			8.60000		96.76481		8.60000	96.74231			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond			0.00000		100.00000		0.00000	100.75271			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond			7.74000		101.93558		7.74000	101.91455			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond			2.26000		112.00723		2.26000	112.43418			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond			8.35000		101.57743		8.35000	101.55461			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond			0.00000		100.00000		0.00000	101.12779			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond			9.81000		108.22351		9.81000	108.19504			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond			0.00000		100.00000		0.00000	100.99598			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond			10.05000		77.05299		10.05000	77.03246			0.00	0	0.00
SSN024	On 21/01/2019	Spot Bond			0.00000		100.00000		0.00000	99.99979			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond			0.00000		100.00000		0.00000	100.10041			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond			0.00000		100.00000		0.00000	100.60504			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond			0.00000		100.00000		0.00000	100.11202			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond			0.00000		100.00000		0.00000	100.63183			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond			0.00000		100.00000		0.00000	101.19638			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	100.64399			0.00	0	0.00
SSN033	On 17/03/2020	Spot Bond			0.00000		100.00000		0.00000	100.76779			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond			0.00000		100.00000		0.00000	98.72922			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1220	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.85997			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.86035			0.00	800,000,000	400,000,000.00
SY1222	On 05/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.75470			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.59687			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.57986			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.51049			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.45884			0.00	25,200,000,000	6,300,000,000.00
SY1229	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.33373			0.00	0	0.00
SY1230	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.14335			0.00	0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.12288			0.00	0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.00462			0.00	0	0.00
SY1233	On 22/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.98274			0.00	0	0.00
SY1234	On 26/08/2015	Spot Bond	100.00000	74.33809		100.00000	74.18699		6,160,000,000,000,000.00	61,600,000,000	30,800,000,000.00	
SY1235	On 21/07/2015	Spot Bond	100.00000	80.21978		100.00000	80.04386			0.00	0	0.00
SY1236	On 20/05/2015	Spot Bond	100.00000	92.87532		100.00000	100.00000			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.52000	103.27973		6.52000	103.26180			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.41000	104.57813		8.41000	104.55459			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000	62.71960		100.00000	62.56255			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.01758			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.49488			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.00135			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.60832			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.63863			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.13553			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.74032			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000		0.00000	99.86673			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.87545			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.69500		103.19077		7.69500	103.16926			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.02006			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.02059			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		102.01443		7.83000	101.99279			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.01977			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.02044			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.01261			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.01977			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.02044			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		85.41887		7.16000	101.82372			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.02173			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.02162			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.02414			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.02380			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	100.03402			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.03286			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.01975			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.02059			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		102.24362		8.73000	102.21950			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.75329			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.02044			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.57000		96.23841		8.57000	101.05651			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	99.56586			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.01935			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.02177			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.02149			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.02034			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.02410			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.02399			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.02210			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.03221			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.03231			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.03130			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	101.14795			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.18651			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.84000		102.15253		8.84000	102.64060			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.16337			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.21734			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond	8.75000		100.65106		8.75000	100.62725			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.43967			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.51651			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	8.86000		96.44638		8.86000	99.56994			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.28669			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	101.28669			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12B3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.60289			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.40986			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.40986			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.75631			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.90856			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	101.90856			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	102.37750			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01938			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155		5.82716		101.06155	5.81276			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.26605			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.01896			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.43139			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.01896			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.01924			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond		0.00000	100.00000		0.00000	100.01938			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01880			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.01924			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.02076			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.02076			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.02076			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.02296			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.02351			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.02282			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.03385			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	100.03454			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	100.03426			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	6.61000	99.87339		6.61000	99.85533			0.00	0	550,000,000.00
TL20	On 22/02/2020	Spot Bond	9.19000	88.90752		9.19000	88.85464			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	108.46700		10.00000	108.43900			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.81000	107.33794		7.81000	107.31523			33,583,000,000.00	4,300,000	29,624,200,000.00
TN20	On 17/09/2020	Spot Bond	9.08500	106.94609		9.08500	106.92027			165,347,000,000.00	18,200,000	21,224,100,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.46970		100.00000	1.46610			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.30000	113.68065		9.30000	113.65210			0.00	0	11,810,000,000.00
TN25	On 19/08/2025	Spot Bond	9.51000	101.53741		9.51000	101.51135			0.00	0	15,650,000,000.00
TN27	On 14/11/2027	Spot Bond	9.56000	99.13049		9.56000	99.10492			537,272,000,000.00	56,200,000	9,624,300,000.00
TN30	On 09/10/2030	Spot Bond	9.87000	105.30891		9.87000	105.28120			0.00	0	2,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.25000	104.86845		10.25000	104.83980			0.00	0	1,000,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.83830			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	101.19286			0.00	0	75,000,000.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.32407			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.35727			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.36069			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TORQ5	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.52452			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.86428			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond		0.00000	100.00000		0.00000	101.35901			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond		10.00000	108.46700		10.00000	108.43900			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.28383			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	100.28950			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.20988			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.22338			0.00	0	0.00
TR30	On 31/12/2099	Spot Bond		10.00000	99.77894		10.00000	99.75134			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond		9.75000	99.78444		9.75000	99.75753			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond		100.00000	9.78881		100.00000	9.76273			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.70500			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.74681			0.00	0	0.00
TRAA3U	On 14/06/2024	Spot Bond		100.00000	0.02617		100.00000	100.00000		52,500,000,000,000.00	525,000,000	350,000,000.00	
TRAA4U	On 14/06/2024	Spot Bond		100.00000	8.19811		100.00000	100.00000		4,500,000,000,000,000.00	45,000,000,000	30,000,000,000.00	
TRAB1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.76997			0.00	0	0.00
TRAB2U	On 14/06/2024	Spot Bond		100.00000	8.50047		100.00000	100.00000		2,280,000,000,000,000.00	22,800,000,000	15,200,000,000.00	
TRAC1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.77461			0.00	0	0.00
TRAC2U	On 14/06/2024	Spot Bond		100.00000	8.75245		100.00000	100.00000		620,000,000,000,000.00	6,200,000,000	3,100,000,000.00	
TRAD1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.90345			0.00	0	0.00
TRAD2U	On 14/06/2024	Spot Bond		100.00000	11.82649		100.00000	100.00000		1,020,000,000,000,000.00	10,200,000,000	5,100,000,000.00	
TRAE1	On 14/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.18385			0.00	0	0.00
TRAE2U	On 14/06/2024	Spot Bond		100.00000	15.20291		100.00000	100.00000		900,000,000,000,000.00	9,000,000,000	4,500,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSE01U	On 31/07/2019	Spot Bond	100.00000	11.67285	100.00000	11.64361				0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.33671				0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.08123				0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000	0.00000	98.52910				0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000	0.00000	98.29947				0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000	0.00000	98.02510				0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	97.73990				0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000	0.00000	97.47037				0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000	0.00000	101.35113				0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	100.19075				0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000	0.00000	96.41332				0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000	0.00000	95.94330				0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	95.60358				0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	100.00000	0.00000	94.94094				0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.85107				0.00	0	260,000,000.00
TSP183	On 04/02/2016	Spot Bond	0.00000	100.00000	0.00000	94.72615				0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000	100.00000	0.00000	94.35839				0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000	100.00000	0.00000	94.02482				0.00	0	0.00
TSP186	On 17/03/2016	Spot Bond	0.00000	100.00000	0.00000	93.63437				0.00	0	0.00
TSP187	On 25/06/2015	Spot Bond	0.00000	100.00000	0.00000	98.92735				0.00	0	0.00
TSP188	On 31/03/2016	Spot Bond	0.00000	100.00000	0.00000	93.36520				0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	15.04757	100.00000	15.00989				0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC083	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.45315			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.26307			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond	0.00000		100.00000		0.00000	101.22877			0.00	0	0.00
TWC087	On 02/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.96904			0.00	0	0.00
TWC088	On 23/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.50849			0.00	0	0.00
TWC089	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.51707			0.00	0	0.00
TWC090	On 21/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.53320			0.00	0	0.00
TWC091	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.14027			0.00	0	0.00
TWC092	On 10/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.14264			0.00	0	0.00
TWC093	On 13/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.10698			0.00	0	0.00
TWC094	On 15/07/2015	Spot Bond	100.00000		83.93699		100.00000	83.75047		3,600,000,000,000,000.00	36,000,000,000	36,000,000,000.00	
TWC095	On 16/10/2015	Spot Bond	100.00000		75.43353		100.00000	100.00000			0.00	0	0.00
TWC096	On 24/07/2015	Spot Bond	100.00000		79.69432		100.00000	100.00000			0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.07260			0.00	0	0.00
TWCJ18	On 13/07/2015	Spot Bond	100.00000		81.65548		100.00000	81.47321			0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.98384			0.00	0	0.00
TWCM18	On 13/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.10945			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.74000		110.30299		8.74000	110.27735			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		8.07583		100.00000	8.05967			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.88902		100.00000	7.87322			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.66437			0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		73.00000		100.00000	72.85429			0.00	0	0.00

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	100.49541			0.00	0	0.00
VKC09	On 25/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.49414			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	101.44981			0.00	0	60,000,000.00
VKE02	On 08/05/2016	Spot Bond	0.00000	100.00000		0.00000	101.49619			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.49819			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.45190			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.46385			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000	7.58130		100.00000	7.56614			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000	7.39449		100.00000	7.37969			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00022		100.00000	0.00022			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.83500	110.85246		6.83500	110.83188			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.59000	237.42162		1.59000	237.42551			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.38000	103.84653		6.38000	103.82849			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.36000	106.72918		7.36000	106.70787			0.00	0	4,950,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.65500	108.24848		7.65500	108.22602			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.86500	108.28452		7.86500	108.26144			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.94000	108.63826		7.94000	108.61489			0.00	0	2,840,000,000.00
Z014	On 30/06/2015	Spot Bond	6.01000	98.87663		6.01000	98.86053			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.94000	97.15405		5.94000	97.13869			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.01000	98.86053		6.01000	98.84444			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.04500	73.54727		7.04500	73.53344			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	66.84982		100.00000	66.72761			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	37.53482		100.00000	37.46361			0.00	0	0.00

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 :										59,767,782,070,040,500.00	4,625,906,200	03 970 205 353.00
Grand Total:										59,767,783,745,961,600.00	4,626,128,204	03 974 216 209.00