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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 20/03/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 23/03/2015	Any day expiry		12.07030	12.07030		12.29700	12.29700		9.79	0.00	0	0.00
\$ / R	On 23/03/2015	Any day expiry	12.09	36.41490	0.03641		224.48790	0.22449	36.415	10.43	0.00	0	5,000.00
\$ / R	On 23/03/2015	Any day expiry	12.12	26.97040	0.02697		198.90350	0.19890	26.970	10.92	0.00	0	5,000.00
\$ / R	On 23/03/2015	Any day expiry	12.53	0.61500	0.00062		15.50840	0.01551	0.615	17.53	0.00	0	10,000.00
\$ / R	On 27/03/2015	Any day expiry		12.07540	12.07540		12.29900	12.29900		15.61	0.00	0	2,714.00
\$ / R	On 27/03/2015	Any day expiry	10.80	0.03680	0.00004		0.02890	0.00003	0.037	23.92	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	0.13550	0.00014		0.06820	0.00007	0.136	21.63	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	0.28330	0.00028		0.12550	0.00013	0.283	20.80	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	472.08960	0.47209		690.89970	0.69090	472.090	17.70	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	290.78790	0.29079		496.23280	0.49623	290.788	16.85	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	0.03420	0.00003		0.03870	0.00004	0.034	41.83	0.00	0	300.00
\$ / R	On 30/03/2015	Any day expiry		12.08040	12.08040		12.30500	12.30500		14.92	0.00	0	1,157.00
\$ / R	On 31/03/2015	Any day expiry		12.08210	12.08210		12.30700	12.30700		15.05	0.00	0	0.00
\$ / R	On 31/03/2015	Any day expiry	12.31	282.39370	0.28239		137.63120	0.13763	282.394	16.56	0.00	0	20,000.00
\$ / R	On 01/04/2015	Any day expiry		12.08410	12.08410		12.30890	12.30890		15.10	0.00	0	1,090.00
\$ / R	On 01/04/2015	Any day expiry	11.20	1.48240	0.00148		0.85320	0.00085	1.482	18.34	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	76.86050	0.07686		178.01160	0.17801	76.861	16.07	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.39	45.10580	0.04511		110.70170	0.11070	45.106	17.10	0.00	0	5,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 02/04/2015	Any day expiry		12.08600	12.08600	12.31090	12.31090		15.19	0.00	0	0.00
\$ / R	11.81	Call	Any day expiry	315.68990	0.31569	512.06860	0.51207		315.690	15.03	0.00	0	2,500.00
\$ / R		On 09/04/2015	Any day expiry	12.09970	12.09970	12.32480	12.32480			14.86	184,609.50	15	15.00
\$ / R	12.21	Call	Any day expiry	126.03610	0.12604	239.69560	0.23970		126.036	15.48	0.00	0	2,500.00
\$ / R		On 28/04/2015	Any day expiry	12.13690	12.13690	12.36270	12.36270			15.00	0.00	0	2,810.00
\$ / R	10.80	Put	Any day expiry	1.80860	0.00181	1.12880	0.00113		1.809	15.21	0.00	0	300.00
\$ / R	11.15	Put	Any day expiry	7.18290	0.00718	3.45540	0.00346		7.183	14.20	0.00	0	250.00
\$ / R	12.00	Call	Any day expiry	305.05180	0.30505	458.95890	0.45896		305.052	14.63	0.00	0	250.00
\$ / R	15.15	Call	Any day expiry	0.61950	0.00062	4.36670	0.00437		0.620	23.61	0.00	0	300.00
\$ / R		On 13/05/2015	Any day expiry	12.16630	12.16630	12.39280	12.39280			15.07	0.00	0	6,000.00
\$ / R		On 15/05/2015	Any day expiry	12.17030	12.17030	12.39680	12.39680			15.12	0.00	0	0.00
\$ / R		On 27/05/2015	Any day expiry	12.19390	12.19390	12.42090	12.42090			15.27	0.00	0	1,625.00
\$ / R	10.80	Put	Any day expiry	6.93220	0.00693	4.84320	0.00484		6.932	14.42	0.00	0	300.00
\$ / R	10.94	Put	Any day expiry	9.58620	0.00959	6.66320	0.00666		9.586	13.88	0.00	0	3,655.00
\$ / R	11.15	Put	Any day expiry	19.36860	0.01937	10.79460	0.01079		19.369	13.67	0.00	0	250.00
\$ / R	11.90	Call	Any day expiry	470.30360	0.47030	631.60150	0.63160		470.304	14.50	0.00	0	3,655.00
\$ / R	12.21	Call	Any day expiry	313.63560	0.31364	439.30260	0.43930		313.636	15.31	0.00	0	250.00
\$ / R	15.48	Call	Any day expiry	16.09430	0.01609	20.00040	0.02000		16.094	28.30	0.00	0	300.00
\$ / R		On 03/06/2015	Any day expiry	12.20810	12.20810	12.43540	12.43540			15.30	0.00	0	0.00
\$ / R	12.30	Call	Any day expiry	302.68150	0.30268	418.36110	0.41836		302.682	15.65	0.00	0	10,000.00
\$ / R		On 09/06/2015	Any day expiry	12.22020	12.22020	12.44780	12.44780			15.29	0.00	0	288.00
\$ / R		On 12/06/2015	Foreign Exchange Future	12.22630	12.22630	12.45400	12.45400			15.49	329,083,090.80	26,916	1,213,086.00
\$ / R	10.73	Put	Foreign Exchange Future	9.78390	0.00978	7.12910	0.00713		9.784	14.61	0.00	0	22,850.00
\$ / R	10.75	Put	Foreign Exchange Future	10.20980	0.01021	7.43030	0.00743		10.210	14.55	0.00	0	10,000.00
\$ / R	10.80	Put	Foreign Exchange Future	11.35870	0.01136	8.23970	0.00824		11.359	14.38	0.00	0	9,100.00
\$ / R	10.98	Put	Foreign Exchange Future	16.68290	0.01668	11.95960	0.01196		16.683	13.77	0.00	0	22,320.00
\$ / R	11.00	Put	Foreign Exchange Future	17.41130	0.01741	12.46560	0.01247		17.411	13.71	0.00	0	55,000.00
\$ / R	11.35	Put	Foreign Exchange Future	49.92780	0.04993	30.62070	0.03062		49.928	13.70	0.00	0	51,500.00
\$ / R	11.48	Call	Foreign Exchange Future	817.54840	0.81755	1,018.96970	1.01897		817.548	13.78	0.00	0	1,600.00
\$ / R	11.50	Call	Foreign Exchange Future	801.35440	0.80135	1,001.57770	1.00158		801.354	13.79	0.00	0	3,940.00
\$ / R	11.50	Put	Foreign Exchange Future	75.05440	0.07505	47.57770	0.04758		75.054	13.79	0.00	0	1,750.00
\$ / R	11.60	Call	Foreign Exchange Future	722.68050	0.72268	916.40380	0.91640		722.681	13.84	0.00	0	500.00
\$ / R	11.65	Call	Foreign Exchange Future	684.86100	0.68486	875.01440	0.87501		684.861	13.87	0.00	0	800.00
\$ / R	11.65	Put	Foreign Exchange Future	108.56100	0.10856	71.01440	0.07101		108.561	13.87	0.00	0	110.00
\$ / R	12.00	Put	Foreign Exchange Future	242.00580	0.24201	163.91500	0.16392		242.006	14.81	0.00	0	39,600.00
\$ / R	12.02	Put	Foreign Exchange Future	251.51750	0.25152	171.34060	0.17134		251.518	14.87	0.00	0	7,000.00
\$ / R	12.20	Put	Foreign Exchange Future	345.82690	0.34583	247.00000	0.24700		345.827	15.35	0.00	0	4,000.00
\$ / R	12.30	Call	Foreign Exchange Future	331.80430	0.33180	449.75750	0.44976		331.804	15.66	0.00	0	1,600.00
\$ / R	12.30	Put	Foreign Exchange Future	405.50430	0.40550	295.75750	0.29576		405.504	15.66	0.00	0	4,000.00
\$ / R	12.40	Put	Foreign Exchange Future	470.24610	0.47025	349.11060	0.34911		470.246	16.00	0.00	0	8,000.00
\$ / R	12.50	Call	Foreign Exchange Future	265.14050	0.26514	361.61200	0.36161		265.140	16.35	0.00	0	30,000.00
\$ / R	12.50	Put	Foreign Exchange Future	538.84050	0.53884	407.61200	0.40761		538.841	16.35	0.00	0	300.00
\$ / R	12.56	Call	Foreign Exchange Future	247.99510	0.24800	339.16150	0.33916		247.995	16.55	0.00	0	1,750.00
\$ / R	12.63	Call	Foreign Exchange Future	229.48010	0.22948	314.74480	0.31474		229.480	16.79	0.00	0	9,100.00
\$ / R	13.00	Call	Foreign Exchange Future	154.32230	0.15432	213.05400	0.21305		154.322	18.09	0.00	0	37,000.00
\$ / R	13.00	Put	Foreign Exchange Future	928.02230	0.92802	759.05400	0.75905		928.022	18.09	0.00	0	501.00
\$ / R	13.22	Call	Foreign Exchange Future	123.65200	0.12365	170.62130	0.17062		123.652	18.88	0.00	0	22,850.00
\$ / R	13.25	Call	Foreign Exchange Future	120.06900	0.12007	165.64990	0.16565		120.069	18.99	0.00	0	110.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Put	1,143.76900	1.14377	961.64990	0.96165	1,143.769	18.99	0.00	0	201.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	98.28580	0.09829	135.29000	0.13529	98.286	19.74	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	94.71630	0.09472	130.29570	0.13030	94.716	19.89	0.00	0	51,500.00
\$ / R	On 26/06/2015	Any day expiry			12.25490	12.25490	12.48310	12.48310		15.51	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	15.28200	0.01528	11.87310	0.01187	15.282	14.28	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	34.04800	0.03405	23.22810	0.02323	34.048	13.57	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	319.28240	0.31928	423.40360	0.42340	319.282	16.20	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	37.99160	0.03799	43.29220	0.04329	37.992	29.30	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.26330	12.26330	12.49160	12.49160		15.50	0.00	0	7,050.00
\$ / R	On 29/07/2015	Any day expiry			12.32410	12.32410	12.55320	12.55320		15.77	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	25.11150	0.02511	18.43360	0.01843	25.112	14.15	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	51.68190	0.05168	36.97240	0.03697	51.682	13.69	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	339.13850	0.33914	429.96340	0.42996	339.138	17.02	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	63.92510	0.06393	76.85580	0.07686	63.925	29.10	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.38490	12.38490	12.61480	12.61480		16.05	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	34.33300	0.03433	26.88030	0.02688	34.333	14.12	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	64.02300	0.06402	49.68280	0.04968	64.023	13.63	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	346.10650	0.34611	426.36680	0.42637	346.107	17.73	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	76.49780	0.07650	101.96030	0.10196	76.498	28.61	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.41420	12.41420	12.64450	12.64450		16.02	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.42260	12.42260	12.65300	12.65300		21.57	317,086,865.00	25,525	101,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	27.88790	0.02789	21.39880	0.02140	27.888	14.64	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,852.67820	1.85268	2,075.94570	2.07595	1,852.678	14.60	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	59.42660	0.05943	43.45310	0.04345	59.427	14.22	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,484.08180	1.48408	1,697.88390	1.69788	1,484.082	14.20	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	61.48180	0.06148	44.88390	0.04488	61.482	14.20	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	85.51590	0.08552	61.63810	0.06164	85.516	14.00	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	98.62750	0.09863	70.81300	0.07081	98.628	13.91	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	135.69360	0.13569	102.06220	0.10206	135.694	13.70	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	147.53830	0.14754	110.19430	0.11019	147.538	13.80	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	989.05010	0.98905	1,176.22900	1.17623	989.050	13.97	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	750.20560	0.75021	890.76890	0.89077	750.206	15.04	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	709.52570	0.70953	0.00000	0.00000	709.526	15.25	7,095,257.00	10,000	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	685.23170	0.68523	816.65060	0.81665	685.232	15.39	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	530.56830	0.53057	638.61460	0.63861	530.568	16.38	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	366.53880	0.36654	445.05330	0.44505	366.539	17.90	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	357.53610	0.35754	0.00000	0.00000	357.536	18.02	14,301,444.00	40,000	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	298.46080	0.29846	361.71660	0.36172	298.461	18.87	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	213.41380	0.21341	257.43500	0.25744	213.414	20.52	0.00	0	125,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	182.71880	0.18272	218.91150	0.21891	182.719	21.31	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	159.06290	0.15906	189.78810	0.18979	159.063	22.02	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.45200	12.45200	12.68280	12.68280		16.13	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	44.36470	0.04436	35.93350	0.03593	44.365	14.11	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	76.95700	0.07696	62.37770	0.06238	76.957	13.62	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	123.00090	0.12300	90.38300	0.09038	123.001	13.77	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	353.43320	0.35343	424.67830	0.42468	353.433	18.46	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	238.52420	0.23852	285.81820	0.28582	238.524	20.43	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	96.44110	0.09644	120.31930	0.12032	96.441	28.40	0.00	0	300.00

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\$ / R		On 30/09/2015	Any day expiry		12.45620	12.45620	12.68700	12.68700		16.15	0.00	0	0.00
\$ / R		On 28/10/2015	Any day expiry		12.51530	12.51530	12.74670	12.74670		16.32	0.00	0	250.00
\$ / R	10.80	On 28/10/2015	Any day expiry	Put	52.81770	0.05282	42.64470	0.04264	52.818	14.07	0.00	0	300.00
\$ / R	11.15	On 28/10/2015	Any day expiry	Put	88.52080	0.08852	72.18680	0.07219	88.521	13.64	0.00	0	250.00
\$ / R	13.56	On 28/10/2015	Any day expiry	Call	364.61070	0.36461	429.83860	0.42984	364.611	19.21	0.00	0	250.00
\$ / R	16.98	On 28/10/2015	Any day expiry	Call	119.98430	0.11998	151.00770	0.15101	119.984	28.18	0.00	0	300.00
\$ / R		On 25/11/2015	Any day expiry		12.57440	12.57440	12.80630	12.80630		16.46	0.00	0	250.00
\$ / R	10.80	On 25/11/2015	Any day expiry	Put	59.64970	0.05965	47.51110	0.04751	59.650	13.99	0.00	0	300.00
\$ / R	11.15	On 25/11/2015	Any day expiry	Put	97.68750	0.09769	78.74610	0.07875	97.688	13.62	0.00	0	250.00
\$ / R	13.85	On 25/11/2015	Any day expiry	Call	372.76650	0.37277	433.35240	0.43335	372.767	19.87	0.00	0	250.00
\$ / R	17.45	On 25/11/2015	Any day expiry	Call	121.68710	0.12169	152.39990	0.15240	121.687	28.01	0.00	0	300.00
\$ / R		On 08/12/2015	Any day expiry		12.60190	12.60190	12.83400	12.83400		16.57	0.00	0	276.00
\$ / R		On 11/12/2015	Foreign Exchange Future		12.60820	12.60820	12.84040	12.84040		16.57	0.00	0	47,194.00
\$ / R	10.95	On 11/12/2015	Foreign Exchange Future	Call	1,736.79220	1.73679	1,953.19710	1.95320	1,736.792	13.83	0.00	0	4,331.00
\$ / R	10.95	On 11/12/2015	Foreign Exchange Future	Put	78.59220	0.07859	62.79710	0.06280	78.592	13.83	0.00	0	8,917.00
\$ / R	11.00	On 11/12/2015	Foreign Exchange Future	Call	1,692.42410	1.69242	1,907.84330	1.90784	1,692.424	13.78	0.00	0	1,177.00
\$ / R	11.20	On 11/12/2015	Foreign Exchange Future	Call	1,518.43040	1.51843	1,729.39980	1.72940	1,518.430	13.59	0.00	0	39,671.00
\$ / R	11.40	On 11/12/2015	Foreign Exchange Future	Call	1,354.48960	1.35449	1,556.35240	1.55635	1,354.490	13.53	0.00	0	1,197.00
\$ / R	11.61	On 11/12/2015	Foreign Exchange Future	Put	206.83180	0.20683	155.73500	0.15573	206.832	13.91	0.00	0	580.00
\$ / R	11.75	On 11/12/2015	Foreign Exchange Future	Put	254.57600	0.25458	195.89650	0.19590	254.576	14.15	0.00	0	20,000.00
\$ / R	11.80	On 11/12/2015	Foreign Exchange Future	Put	273.07230	0.27307	211.64300	0.21164	273.072	14.24	0.00	0	1,100.00
\$ / R	12.00	On 11/12/2015	Foreign Exchange Future	Put	357.31180	0.35731	282.08630	0.28209	357.312	14.67	0.00	0	90,200.00
\$ / R	13.00	On 11/12/2015	Foreign Exchange Future	Call	587.86220	0.58786	682.50260	0.68250	587.862	17.63	0.00	0	1,197.00
\$ / R	13.10	On 11/12/2015	Foreign Exchange Future	Call	560.95640	0.56096	650.98920	0.65099	560.956	17.89	0.00	0	11,629.00
\$ / R	13.20	On 11/12/2015	Foreign Exchange Future	Call	535.75650	0.53576	621.40670	0.62141	535.757	18.16	0.00	0	677.00
\$ / R	13.44	On 11/12/2015	Foreign Exchange Future	Call	480.92320	0.48092	557.59070	0.55759	480.923	18.77	0.00	0	39,671.00
\$ / R	14.37	On 11/12/2015	Foreign Exchange Future	Call	328.25450	0.32825	379.30980	0.37931	328.254	21.03	0.00	0	580.00
\$ / R	14.84	On 11/12/2015	Foreign Exchange Future	Call	277.10650	0.27711	318.31710	0.31832	277.107	22.13	0.00	0	8,200.00
\$ / R	15.00	On 11/12/2015	Foreign Exchange Future	Call	262.66740	0.26267	301.05400	0.30105	262.667	22.51	0.00	0	78,600.00
\$ / R	15.80	On 11/12/2015	Foreign Exchange Future	Call	242.19620	0.24220	255.51480	0.25551	242.196	25.66	0.00	0	53,000.00
\$ / R		On 21/12/2015	Any day expiry		12.62930	12.62930	12.86170	12.86170		16.68	0.00	0	250.00
\$ / R	10.80	On 21/12/2015	Any day expiry	Put	65.97720	0.06598	51.70840	0.05171	65.977	13.96	0.00	0	300.00
\$ / R	11.15	On 21/12/2015	Any day expiry	Put	106.70960	0.10671	84.67300	0.08467	106.710	13.66	0.00	0	250.00
\$ / R	14.15	On 21/12/2015	Any day expiry	Call	376.28880	0.37629	434.20650	0.43421	376.289	20.48	0.00	0	250.00
\$ / R	17.87	On 21/12/2015	Any day expiry	Call	127.25800	0.12726	154.97210	0.15497	127.258	28.06	0.00	0	300.00
\$ / R		On 12/02/2016	Any day expiry		12.74430	12.74430	12.97770	12.97770		16.84	0.00	0	0.00
\$ / R	11.60	On 12/02/2016	Any day expiry	Put	213.20530	0.21321	168.07080	0.16807	213.205	13.60	0.00	0	1,000.00
\$ / R	15.40	On 12/02/2016	Any day expiry	Call	330.68320	0.33068	363.05470	0.36305	330.683	23.15	0.00	0	1,000.00
\$ / R		On 11/03/2016	Any day expiry		12.80510	12.80510	13.03910	13.03910		16.90	0.00	0	272.00
\$ / R		On 14/03/2016	Foreign Exchange Future		12.81160	12.81160	13.04560	13.04560		16.88	0.00	0	2,500.00
\$ / R	11.05	On 14/03/2016	Foreign Exchange Future	Put	105.89790	0.10590	86.25100	0.08625	105.898	13.39	0.00	0	1,500.00
\$ / R	11.80	On 14/03/2016	Foreign Exchange Future	Put	288.99520	0.28900	222.43570	0.22244	288.995	13.93	0.00	0	1,000.00
\$ / R	11.95	On 14/03/2016	Foreign Exchange Future	Put	351.96860	0.35197	277.25580	0.27726	351.969	14.29	0.00	0	1,000.00
\$ / R	15.75	On 14/03/2016	Foreign Exchange Future	Call	368.56630	0.36857	385.40470	0.38540	368.566	24.22	0.00	0	1,000.00
\$ / R	16.50	On 14/03/2016	Foreign Exchange Future	Call	363.91980	0.36392	374.86510	0.37487	363.920	27.13	0.00	0	1,000.00
\$ / R	20.23	On 14/03/2016	Foreign Exchange Future	Call	88.63310	0.08863	105.85030	0.10585	88.633	27.71	0.00	0	1,500.00
\$ / R		On 09/06/2016	Any day expiry		12.99520	12.99520	13.22300	13.22300		17.32	0.00	0	264.00
\$ / R		On 13/06/2016	Foreign Exchange Future		13.00360	13.00360	13.23110	13.23110		17.31	13,003,600.00	1,000	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 15/09/2016	Any day expiry			13.20120		13.20120		13.42120	13.42120		17.62	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.20960		13.20960		13.42930	13.42930		17.62	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.39040		13.39040		13.60310	13.60310		17.85	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.40090		13.40090		13.61320	13.61320		17.85	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.22630		12.22630		12.45400	12.45400		15.49	61,131.50	5	810.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.42260		12.42260		12.65300	12.65300		21.57	0.00	0	106.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.60820		12.60820		12.84040	12.84040		16.57	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.81160		12.81160		13.04560	13.04560		16.88	0.00	0	0.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.18220		18.18220		18.36580	18.36580		14.41	0.00	0	27,218.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	92.34080		0.09234		74.83780	0.07484	92.341	13.71	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	105.86360		0.10586		129.20860	0.12921	105.864	17.68	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.46550		18.46550		18.65090	18.65090		14.97	0.00	0	1,140.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.74030		18.74030		18.92730	18.92730		15.55	0.00	0	0.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.04850		19.04850		19.23540	19.23540		15.89	0.00	0	0.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10142		0.10142		0.10322	0.10322		15.63	0.00	0	14,018.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10319		0.10319		0.10502	0.10502		15.85	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10493		0.10493		0.10678	0.10678		15.98	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			13.16210		13.16210		13.26070	13.26070		13.74	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	72.49110		0.07249		87.89610	0.08790	72.491	18.01	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.18810		13.18810		13.28690	13.28690		13.99	461,583.50	35	154,392.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	46.38590		0.04639		41.21380	0.04121	46.386	13.03	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	121.59490		0.12159		104.63850	0.10464	121.595	13.01	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	487.31320		0.48731		437.04140	0.43704	487.313	14.62	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	178.48290		0.17848		212.45890	0.21246	178.483	15.81	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	114.62660		0.11463		136.65200	0.13665	114.627	17.23	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	40.85670		0.04086		48.58800	0.04859	40.857	20.95	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.42060		13.42060		13.52050	13.52050		14.58	214,300,140.80	15,968	10,879.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	274.31990		0.27432		242.44380	0.24244	274.320	13.41	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	220.13780		0.22014		238.85560	0.23886	220.138	18.66	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.64820		13.64820		13.74820	13.74820		15.14	0.00	0	10,050.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	359.54280		0.35954		321.62080	0.32162	359.543	13.49	0.00	0	6,291.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	873.51870		0.87352		815.95920	0.81596	873.519	15.80	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	240.23920		0.24024		244.90220	0.24490	240.239	22.35	0.00	0	6,291.00
€ / R	On 14/03/2016	Foreign Exchange Future			13.90630		13.90630		14.00690	14.00690		15.52	0.00	0	0.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.44030		14.44030		14.52280	14.52280		16.59	0.00	0	0.00
AI R03/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			557.91100		557.91100		558.34700	558.34700			0.00	0	0.00
AL37	On 07/05/2015	Index Future			458.51000		458.51000		458.73300	458.73300			0.00	0	122.00
AL37	On 06/08/2015	Index Future			465.83100		465.83100		466.06400	466.06400			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			546.18600		546.18600		546.35500	546.35500			0.00	0	3.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL7T	On 06/08/2015	Index Future			554.90800		554.90800		555.08700	555.08700			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			498.93000		498.93000		499.18800	499.18800			0.00	0	586.00
ALBI	On 06/08/2015	Index Future			506.89700		506.89700		507.16600	507.16600			0.00	0	10.00
ALBI	On 05/11/2015	Index Future			515.39300		515.39300		515.66200	515.66200			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.41680		9.41680		9.46060	9.46060		14.39	18,833,600.00	2,000	15,113.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	10.09970		0.01010		15.01810	0.01502	10.100	13.80	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	27.52550		0.02753		32.26210	0.03226	27.526	13.71	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	93.79230		0.09379		94.85550	0.09486	93.792	14.11	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	407.96700		0.40797		451.39280	0.45139	407.967	14.21	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	225.33620		0.22534		260.43440	0.26043	225.336	14.63	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	172.79540		0.17280		203.73190	0.20373	172.795	15.01	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.52100		9.52100		9.56440	9.56440		14.30	0.00	0	817.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.62440		9.62440		9.66640	9.66640		14.30	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.74360		9.74360		9.78350	9.78350		14.40	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.68430		9.68430		9.76350	9.76350		13.44	0.00	0	1,771.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.83110		9.83110		9.91040	9.91040		13.80	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.54560		12.54560		12.59840	12.59840		14.74	0.00	0	7,451.00
CHF / R	On 14/09/2015	Foreign Exchange Future			12.79670		12.79670		12.85110	12.85110		15.67	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.95010		1.95010		1.98430	1.98430		14.40	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.96170		1.96170		1.99550	1.99550		14.75	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.77520		1.77520		1.78800	1.78800		14.47	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.80950		1.80950		1.82210	1.82210		14.54	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			121.80207		121.80207		122.09514	122.09514			0.00	0	0.00
EL28	On 06/08/2015	Bond Future			123.77817		123.77817		124.07785	124.07785			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES33	On 07/05/2015	Bond Future			9.30773		85.40266		9.28827	85.55209			0.00	0	6,576.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 06/08/2015	Bond Future		9.38490	86.78109		9.36470	86.93394			0.00	0	0.00
ES33	On 05/11/2015	Bond Future		9.45525	84.43292		9.43453	84.58761			0.00	0	0.00
ES33	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES33A	On 15/09/2033	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
ES42	On 25/04/2042	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
GOVI	On 07/05/2015	GOVI		495.03700	495.03700		495.26800	495.26800			0.00	0	485.00
GOVI	On 06/08/2015	GOVI		502.94200	502.94200		503.18300	503.18300			0.00	0	29.00
GOVI	On 05/11/2015	GOVI		511.37100	511.37100		511.61200	511.61200			0.00	0	0.00
I2025	On 07/05/2015	Bond Future		118.63318	118.63318		118.65432	118.65432			0.00	0	16.00
I2025	On 06/08/2015	Bond Future		119.39198	119.39198		119.41530	119.41530			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/05/2015	Bond Future		128.13467	128.13467		128.38964	128.38964			195,277,237.08	1,524	2,657.00
I2038	On 06/08/2015	Bond Future		128.90194	128.90194		129.16283	129.16283			0.00	0	0.00
I2038	On 31/01/2038	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2046	On 07/05/2015	Bond Future		125.88765	125.88765		126.05014	126.05014			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future		127.92956	127.92956		128.09692	128.09692			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 07/05/2015	Bond Future		134.46012	134.46012		134.48369	134.48369			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future		135.18194	135.18194		135.20793	135.20793			0.00	0	0.00
I2050	On 31/12/2050	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
IGOV	On 07/05/2015	Index Future		225.15300	225.15300		225.30000	225.30000			0.00	0	1,013.00
IGOV	On 06/08/2015	Index Future		228.76700	228.76700		228.91900	228.91900			0.00	0	100.00
IGOV	On 05/11/2015	Index Future		232.61900	232.61900		232.77200	232.77200			0.00	0	0.00
ILBI	On 07/05/2015	Index Future		609.53200	609.53200		609.93100	609.93100			0.00	0	0.00
ILBI	On 06/08/2015	Index Future		619.46200	619.46200		619.86900	619.86900			0.00	0	159.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future		6.14000	93.86000		6.12000	93.88000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future		6.16000	93.84000		6.14000	93.86000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.24000	93.76000		6.20000	93.80000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future		6.28000	93.72000		6.23000	93.77000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future		6.32000	93.68000		6.30000	93.70000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.40000	93.60000		6.32000	93.68000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.64000	93.36000		6.52000	93.48000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.81000	93.19000		6.69000	93.31000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		7.00000	93.00000		6.88000	93.12000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.14000	92.86000		7.03000	92.97000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.29000	92.71000		7.18000	92.82000			0.00	0	0.00
JIBAR FUTURE	On 15/03/2017	Jibar Tradeable Future		7.44000	92.56000		7.32000	92.68000			0.00	0	0.00

Contract Details		Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
KES / R	On 12/06/2015			Foreign Exchange Future	0.13070	0.13070		0.13380	0.13380			0.00	0	10.00
KES / R	On 14/09/2015			Foreign Exchange Future	0.13030	0.13030		0.13190	0.13190			0.00	0	0.00
KES / R	On 11/12/2015			Foreign Exchange Future	0.12990	0.12990		0.13250	0.13250			0.00	0	1,870.00
NGN / R	On 12/06/2015			Foreign Exchange Future	0.05430	0.05430		0.05510	0.05510			418,110.00	7,700	58,050.00
NGN / R	On 14/09/2015			Foreign Exchange Future	0.05120	0.05120		0.05210	0.05210			0.00	0	0.00
NGN / R	On 11/12/2015			Foreign Exchange Future	0.04970	0.04970		0.05060	0.05060			924,420.00	18,600	118,900.00
QUANTO € / \$	On 12/06/2015			Foreign Exchange Future	1.07870	1.07870		1.06690	1.06690			0.00	0	150.00
QUANTO € / \$	On 14/09/2015			Foreign Exchange Future	1.08030	1.08030		1.06860	1.06860			0.00	0	0.00
QUANTO € / \$	On 11/12/2015			Foreign Exchange Future	1.08250	1.08250		1.07070	1.07070			0.00	0	0.00
R186	On 07/05/2015			Bond Future	7.80019	124.45427		7.80079	124.44913		8.06	87,117,989.00	700	37,393.00
R186	On 07/05/2015	7.40	Put	Bond Future	3,812.62000	3.81262	3,826.17000	3.82617	3,812.620	7.85	0.00	0	4,229.00	
R186	On 07/05/2015	7.45	Put	Bond Future	3,449.23000	3.44923	3,463.72000	3.46372	3,449.230	7.87	0.00	0	4,229.00	
R186	On 07/05/2015	7.50	Put	Bond Future	3,102.89000	3.10289	3,118.25000	3.11825	3,102.890	7.89	0.00	0	4,229.00	
R186	On 07/05/2015	7.80	Put	Bond Future	1,440.46000	1.44046	1,457.93000	1.45793	1,440.460	8.00	0.00	0	300.00	
R186	On 07/05/2015	8.00	Put	Bond Future	749.22000	0.74922	764.24000	0.76424	749.220	8.06	0.00	0	4,229.00	
R186	On 07/05/2015	8.05	Put	Bond Future	626.59000	0.62659	640.65000	0.64065	626.590	8.09	0.00	0	4,229.00	
R186	On 07/05/2015	8.10	Put	Bond Future	520.39000	0.52039	533.41000	0.53341	520.390	8.12	0.00	0	4,229.00	
R186	On 06/08/2015			Bond Future	7.84819	121.16564		7.84862	121.16203		8.18	0.00	0	640.00
R186	On 06/08/2015	7.75	Call	Bond Future	2,032.45000	2.03245	2,039.43000	2.03943	2,032.450	8.10	0.00	0	1,000.00	
R186	On 06/08/2015	8.90	Put	Bond Future	252.39000	0.25239	256.27000	0.25627	252.390	8.61	0.00	0	5,350.00	
R186	On 05/11/2015			Bond Future	7.88504	123.17702		7.88562	123.17225		7.95	0.00	0	0.00
R186	On 05/11/2015	9.00	Put	Bond Future	543.50000	0.54350	547.87000	0.54787	543.500	8.41	0.00	0	2,600.00	
R186	On 04/02/2016			Bond Future	7.90959	120.06393		7.90987	120.06166		8.01	0.00	0	5,592.00
R186	On 21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R207	On 21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/05/2015			Bond Future	287.11070	287.11070		287.16194	287.16194			0.00	0	1,044.00
R197	On 06/08/2015			Bond Future	285.71643	285.71643		285.77274	285.77274			0.00	0	0.00
R197	On 07/12/2023			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R202	On 07/05/2015			Bond Future	237.39663	237.39663		237.43915	237.43915			40,120,030.47	169	51,206.00
R202	On 06/08/2015			Bond Future	238.03335	238.03335		238.08016	238.08016			0.00	0	0.00
R202	On 07/12/2033			Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2023	On 07/05/2015			Bond Future	7.56435	102.59928		7.54959	102.68573		6.39	0.00	0	15,224.00
R2023	On 06/08/2015			Bond Future	7.61104	104.25526		7.59539	104.34440		6.22	0.00	0	0.00
R2023	On 06/08/2015	9.07	Put	Bond Future	41.76000	0.04176	40.42000	0.04042	41.760	6.61	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	6.82006	104.33334		6.81539	104.34350		2.07	0.00	0	7,710.00
R203	On 06/08/2015			Bond Future	6.86101	106.01731		6.85504	106.02897		1.93	0.00	0	0.00
R203	On 05/11/2015			Bond Future	6.86997	103.60950		6.86365	103.62046		1.78	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203	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	8.19671	100.54789		8.19226	100.58512			0.00	0	5,805.00
R2030	On 06/08/2015		Bond Future	8.25050	98.16243		8.24575	98.20156			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	8.33028	100.21110		8.32582	100.25095			0.00	0	18.00
R2032	On 06/08/2015		Bond Future	8.38226	101.82859		8.37752	101.87037			0.00	0	0.00
R2032	On 05/11/2015		Bond Future	8.42582	99.36234		8.42104	99.40395			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	8.43042	103.03793		8.42596	103.08230			0.00	0	32,365.00
R2037	On 06/08/2015		Bond Future	8.48263	100.44218		8.47791	100.48855			0.00	0	1,954.00
R2037	On 05/11/2015		Bond Future	8.52301	102.11000		8.51825	102.15630			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	7.08864	105.96740		7.08416	105.98170			0.00	0	12,556.00
R204	On 06/08/2015		Bond Future	7.14291	103.64170		7.13760	103.65756			0.00	0	100.00
R204	On 06/08/2015	8.41	Put	31.64000	0.03164		31.67000	0.03167	31.640	3.32	0.00	0	699.00
R204	On 05/11/2015		Bond Future	7.17300	105.36203		7.16753	105.37727		2.98	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	8.46864	105.43446		8.45907	105.53975			0.00	0	9,494.00
R2044	On 06/08/2015		Bond Future	8.51781	102.75207		8.50785	102.86043			0.00	0	0.00
R2044	On 05/11/2015		Bond Future	8.55587	104.45831		8.54574	104.56756			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	8.44569	105.07833		8.43607	105.18791			0.00	0	37,576.00
R2048	On 06/08/2015		Bond Future	8.48986	106.77431		8.47986	106.88708			0.00	0	745.00
R2048	On 05/11/2015		Bond Future	8.52867	104.11478		8.51850	104.22846			0.00	0	0.00
R2048	On 28/02/2048		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207	On 07/05/2015		Bond Future	7.24199	102.35977		7.22719	102.41767		4.10	0.00	0	34,749.00
R207	On 07/05/2015	7.73	Call	1,968.32000	1.96832		2,023.02000	2.02302	1,968.320	4.18	0.00	0	66.00
R207	On 06/08/2015		Bond Future	7.29672	100.36931		7.28056	100.42946			0.00	0	100.00
R207	On 06/08/2015	7.46	Call	1,341.88000	1.34188		1,381.71000	1.38171	1,341.880	4.10	0.00	0	70.00
R207	On 05/11/2015		Bond Future	7.32734	102.03555		7.31033	102.09580		3.94	0.00	0	0.00
R207	On 05/11/2015	7.43	Call	1,455.92000	1.45592		1,492.11000	1.49211	1,455.920	3.93	0.00	0	53.00
R207	On 04/02/2016		Bond Future	7.33502	100.20437		7.31614	100.26779		3.83	0.00	0	0.00
R207	On 04/02/2016	7.27	Call	1,313.43000	1.31343		1,346.47000	1.34647	1,313.430	3.78	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	7.35608	97.91038		7.34129	97.97884		5.19	0.00	0	60,821.00
R208	On 06/08/2015		Bond Future	7.40398	99.49070		7.38810	99.56154		5.04	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 06/08/2015	Bond Future	8.85	Put	31.43000		0.03143		30.37000	0.03037	31.430	5.36	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.43690		97.74125		7.42034	97.81240		5.00	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	271.99000		0.27199		264.62000	0.26462	271.990	5.22	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			8.37177		79.93242		8.36725	79.96961		12.79	59,949,315.00	750	21,498.00
R209	On 07/05/2015	Bond Future	8.30	Put	1,788.21000		1.78821		1,782.74000	1.78274	1,788.210	12.69	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.41763		81.22257		8.41287	81.26134		12.56	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	100.93000		0.10093		101.42000	0.10142	100.930	13.24	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.45597		79.42187		8.45116	79.46070		12.82	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/05/2015	Bond Future			174.06667		174.06667		174.48594	174.48594			0.00	0	829.00
R210	On 06/08/2015	Bond Future			176.89019		176.89019		177.31902	177.31902			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			131.22731		131.22731		131.25160	131.25160			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			131.73796		131.73796		131.76465	131.76465			0.00	0	0.00
R211	On 31/01/2017	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R212	On 07/05/2015	Bond Future			137.53962		137.53962		137.56443	137.56443			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			137.99478		137.99478		138.02206	138.02206			0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213	On 07/05/2015	Bond Future			8.24843		90.45620		8.23884	90.53357		10.92	0.00	0	16,829.00
R213	On 06/08/2015	Bond Future			8.29685		91.91622		8.28684	91.99592		10.69	0.00	0	0.00
R213	On 05/11/2015	Bond Future			8.33919		89.89638		8.32899	89.97661		10.88	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			8.40026		81.35880		8.39064	81.44335		13.51	8,135,880.00	100	15,371.00
R214	On 06/08/2015	Bond Future			8.44354		82.67193		8.43354	82.75899		13.27	0.00	0	0.00
R214	On 05/11/2015	Bond Future			8.48147		80.75195		8.47131	80.83967		13.57	0.00	0	0.00
R214	On 04/02/2016	Bond Future			8.51295		82.18557		8.50233	82.27659		13.25	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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RAIN	On 12/06/2015	Foreign Exchange Future	21,277.57000		21,277.57000	21,562.12000	21,562.12000				0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.63540		4.63540	4.69880	4.69880			12.08	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.61310		4.61310	4.67320	4.67320			11.96	0.00	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.53320		1.53320	1.55830	1.55830				0.00	0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.48160		1.48160	1.50690	1.50690				0.00	0	0.00
Total for Derivatives :											1,306,354,303.65	151,007	3944625.00

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000	0.00000	99.89931				0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.66000		103.99316	6.66000	103.97436				0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000	0.00000	99.98228				0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.23500		103.53544	8.23500	103.51274			41,175,000,000,000.00	5,000,000,000	3,000,000,000.00	
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000	0.00000	101.42610				0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.78000		107.46848	8.78000	107.44311				0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		106.58100	10.00000	106.55400				0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000	0.00000	100.57582				0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000	0.00000	100.65451				0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.10000		100.36380	9.10000	100.33912				0.00	0	616,666,600.00
AB014U	On 19/11/2024	Spot Bond	100.00000		10.24414	100.00000	10.21849				0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		103.71238	10.84000	103.68214				0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		9.68349	100.00000	9.66366				0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.71000		99.96325	6.71000	99.94488				0.00	0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000	0.00000	101.58840				0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.38000		107.61701	8.38000	107.59261				0.00	0	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000		107.67700	10.00000	107.64900				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABCP13	On 07/12/2023	Spot Bond	2.41000	125.75753		2.41000	271.99248			192,800,000,000.00	80,000,000	40,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.56521			0.00	0	500,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.38186			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.15036			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.15401			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	99.48229			0.00	0	100,000,000.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.00738			0.00	0	0.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.95216			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.15000	173.19584		2.15000	173.19574			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.21462		2.76000	164.21182			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.94441		2.17000	174.94421			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	186.89642		1.82000	186.89798			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.77625	80.78515		7.77625	80.76858			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.77625	80.78515		7.77625	80.76858			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	98.20000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.02001			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.87000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.97000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	95.43000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	94.05000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	93.40000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.56160			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.42609			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	93.05000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	92.36000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	92.09000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	91.81000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.93996			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.95000		103.32663		6.95000	103.30760			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.46713			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	90.50000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	89.97000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.69500		94.31216		2.69500	108.18703			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.49000		101.17396		2.49000	159.44498			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.32000		118.08877		2.32000	216.26871			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	88.20000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.13000		92.84632		9.13000	92.82380			0.00	0	0.00
ABN68	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN70	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.73000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	82.57000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.88686			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	96.33000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	104.58000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN76	On 21/12/2026	Spot Bond	9.63000		108.72079		9.63000	108.69269			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN77	On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.90000			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	9.17500	112.08673		9.17500	112.05911			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.48500	91.84592		8.48500	91.82496			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	104.66000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000	100.00000		0.00000	113.12000			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	9.27000	111.37176		9.27000	111.34403			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000	100.00000		0.00000	90.20000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.28532			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.09971			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	7.93000	105.29478		7.93000	105.27253			0.00	0	1,498,700,000.00
ABS11	On 09/04/2021	Spot Bond	8.49000	108.69088		8.49000	108.66605			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.82000	103.43491		6.82000	103.41572			272,800,000,000.00	40,000,000	20,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.58000	100.98358		8.58000	100.96027			0.00	0	3,681,800,000.00
ABS7	On 11/09/2026	Spot Bond	9.37000	96.37414		9.37000	96.35016			749,600,000,000.00	80,000,000	1,500,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.33000	102.09274		7.33000	102.07277			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.22000	217.57695		2.22000	275.66928			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	2.04000	126.10687		2.04000	128.91978			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.17500	129.65421		2.17500	132.25833			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00650		100.00000	0.00648			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL01U	On 30/06/2015	Spot Bond	100.00000		98.36065	100.00000	98.09264				0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.11000		101.38060	11.11000	101.35131				0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.88987				0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		8.69474	100.00000	8.67368				0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.91146				0.00	600,000,000	300,000,000.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	101.21707				0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000		51.82470	100.00000	51.69915				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.86829				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		68.83838	11.00000	68.81870				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		33.16781	100.00000	33.08746				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	100.08776				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.09655				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.08383				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.08649				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	100.08765				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.22985				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.22985				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.23669				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.23669				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	101.22302				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.94325			0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.67700		10.00000	107.64900			0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.95887			0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.08493			0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000		0.00000	100.08735			0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.08835			0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000		0.00000	100.08625			0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.08173			0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.98000	104.03458		8.98000	104.00947			0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.30781			0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000		0.00000	101.93862			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	89.04775			0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	188.68920			0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	188.79153			0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	100.08375			0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.05957			0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.48971			0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000		0.00000	101.05975			0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.21837			0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.64793			0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.67700		10.00000	107.64900			0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.32784			0.00	0	0.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.21484			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.08409			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.06803			0.00	0	0.00
ACL153		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL154		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL155		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.08238			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.07864			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.13565		10.23000	100.10850			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.07660			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	120.97103			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.17500	104.68506		9.17500	104.65927			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08199			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.04020		1.75000	117.17283			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.07552			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.08659			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.08922			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.08395			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.23085			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.74510			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL182	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.57210		0.00		0	0.00	
ACL183	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.08300		0.00		0	0.00	
ACL184	On 20/09/2017	Spot Bond	0.00000	100.00000	0.00000	101.02740		0.00		0	0.00	
ACL185	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.08869		0.00		0	0.00	
ACL186	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.08006		0.00		0	0.00	
ACL187	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.08442		0.00		0	0.00	
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.08579		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.34071		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.54441		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.08619		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.08619		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.09763		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.08712		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.09157		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.82858		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.09763		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	97.04532		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.08801		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.09342		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	137.33641		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	138.31398		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.08184		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.08110		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.63020		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL212	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.08311			0.00	0	0.00
ACL213	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.07805			0.00	0	0.00
ACL214	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.08659			0.00	0	0.00
ACL215	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.08195			0.00	0	0.00
ACL216	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.08184			0.00	0	0.00
ACL217	On 20/12/2023	Spot Bond	0.00000		100.00000		0.00000	100.08282			0.00	0	0.00
ADCB01	On 08/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.33056			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.15160			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.18394			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.60058			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	102.35058			0.00	300,000,000	100,000,000.00
AER01U	On 18/11/2016	Spot Bond	100.00000		22.89500	100.00000	22.83767				0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		12.62204	100.00000	12.59079				0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.58368			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.34421			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.47497			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.64920			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.30092			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.71500		101.69416		7.71500	101.67302			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.66628			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.93395			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.69500		99.84903		8.69500	99.82594			0.00	0	2,943,200,000.00
AIR02	On 30/04/2023	Spot Bond	9.27000		118.18162		9.27000	118.15220		37,080,000,000,000.00	4,000,000,000	1,000,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AIR03	On 09/03/2016	Spot Bond	7.02000	103.95827		7.02000	103.93879			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.87000	105.29370		8.87000	105.26845			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000	16.18940		100.00000	16.15338			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.61000	106.25938		9.61000	106.23183			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.74000	165.99936		2.74000	165.99660			164,400,000,000.00	60,000,000	30,000,000.00
ANG010	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.38635			0.00	0	0.00
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.35007			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	83.52403		100.00000	83.33333			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.96004			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.95673			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	100.12755			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.61399			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.07796			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	100.07863			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.11243			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.88338			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	114.49500			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	92.84000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.62955			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	87.63737			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN022	On 07/12/2033	Spot Bond		2.57000	131.20627		2.57000	235.32057			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	109.98646			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	114.36913			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	98.62547			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond		0.00000	100.00000		0.00000	106.52638			0.00	0	0.00
ASN032	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	89.10178			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.08285			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.92113			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond		2.58500	164.47380		2.58500	208.38570			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	100.27017			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		100.00000	32.84757		100.00000	100.00000			0.00	0	0.00
ASN35U	On 20/12/2016	Spot Bond		100.00000	32.49072		100.00000	32.41842			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	16.04310		100.00000	16.00425			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond		100.00000	16.13563		100.00000	16.09654			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond		100.00000	15.71927		100.00000	15.68119			0.00	0	0.00
ASN49U	On 19/09/2016	Spot Bond		100.00000	38.23369		100.00000	38.14107			0.00	0	0.00
ASN50U	On 16/03/2018	Spot Bond		100.00000	15.79404		100.00000	15.75578			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.23999			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.07550			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.87806			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.74500		102.95335		8.74500	102.92915			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.34641			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.00959			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.30523			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.49415			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.63368			0.00	0	100,000,000.00
BAW19	On 05/12/2020	Spot Bond	9.06000		105.05139		9.06000	105.02581			0.00	0	1,266,666,600.00
BAW2	On 02/10/2015	Spot Bond	6.94000		102.13243		6.94000	102.11330			0.00	0	384,000,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		60.75299		100.00000	60.60254			0.00	0	0.00
BAW21	On 24/03/2022	Spot Bond	9.30000		99.99939		9.30000	9.30000		1,548,450,000,000,000.00	66,500,000,000	71,000,000,000.00	
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.29079			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.53000		102.92618		8.53000	102.90255			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.81722		101.44106		10.81722	100.83833			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.89502		100.10146		10.89502	99.98802			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.91343		100.07794		10.91343	99.98754			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.80218			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.93229		100.02543		10.93229	99.97833			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.61204		100.16868		11.61204	100.17011			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.79756			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.79756			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.79762			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.06722		99.76018		11.06722	99.75323			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.01209		100.80624		11.01209	100.06903			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA14	On 30/09/2015	Spot Bond		10.89502	100.10146		10.89502	99.98802			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond		10.90549	100.40395		10.90549	100.24191			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond		10.08521	96.96954		10.08521	100.05553			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.80780			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.79792			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond		0.00000	100.00000		0.00000	99.79792			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	97.61512			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond		8.93076	102.71207		8.93076	101.71670			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond		11.30500	99.43499		11.30500	99.36247			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.80365			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond		11.23000	75.67464		11.23000	97.62511			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond		0.00000	100.00000		0.00000	97.68565			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.82569			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond		9.28000	95.37068		9.28000	99.82178			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	99.80079			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond		11.04500	74.26150		11.04500	100.09721			0.00	0	200,000,000.00
BAYA33	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.80651			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.80174			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.80174			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond		0.00000	100.00000		0.00000	97.47824			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.80881			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.81123			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	97.59163			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA42	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.81123			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.80843			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.81815			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	99.81133			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.86439			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond		0.00000	100.00000		0.00000	99.85400			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond		13.81722	101.36314		13.81722	100.77043			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond		15.03938	100.17669		15.03938	100.20139			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond		13.91471	100.31336		13.91471	100.06666			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.73970			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond		0.00000	100.00000		0.00000	99.73970			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond		0.00000	100.00000		0.00000	99.73970			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	99.73016			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	99.77310			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	29.32366		100.00000	29.26802			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	18.41403		100.00000	18.36842			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	16.75883		100.00000	16.71733			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	10.34496		100.00000	10.31934			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	10.36919		100.00000	10.34323			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	12.50755		100.00000	12.47657			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	10.83758		100.00000	10.81074			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.19080			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.21601			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.41171			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BCJ06	On 07/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.49473			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000		8.33969		100.00000	9.74565			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000		8.33969		100.00000	9.74565			0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000		92.63959		100.00000	92.40506			0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000		86.49289		100.00000	86.28842			0.00	0	0.00
BCP93U	On 05/06/2015	Spot Bond	100.00000		83.52403		100.00000	83.33333			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond	2.12000		103.55812		2.12000	179.99096			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.79000		102.57280		7.79000	165.02729			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.79000		96.57619		7.79000	165.32073			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.17500		103.07864		8.17500	103.05595			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	7.64500		98.56783		7.64500	98.54741			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.03832			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.29204			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.94487			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.40177			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.48614			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.72192			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000		38.30778		100.00000	38.21291			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.11175			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.13334			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.14054			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.22688			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.34192			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	23.97596		100.00000	23.91658			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	23.97596		100.00000	23.91658			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	100.17210			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.17532			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		8.03000	101.61418		8.03000	101.59244			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.18500			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.20207			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	21.48640		100.00000	21.43435			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	21.48640		100.00000	21.43435			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond		0.00000	100.00000		0.00000	100.85493			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond		10.73000	104.36299		10.73000	104.09724			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond		0.00000	100.00000		0.00000	101.22169			0.00	20,000,000	10,000,000.00
BGL04	On 05/02/2025	Spot Bond		10.62000	99.12684		10.62000	99.17615			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.98507			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond		100.00000	64.59394		100.00000	64.47139			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.47473			0.00	0	360,000,000.00
BID05	On 26/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.52948			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond		8.35500	70.87368		8.35500	103.78589			0.00	0	2,200,000,000.00
BIDC43	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	98.12486			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.21720			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.53671			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BLG1A6	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	100.61899			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.52308			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.54873			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.59532			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.78848			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond		0.00000	100.00000		0.00000	101.11857			0.00	0	0.00
BNP01	On 11/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.23357			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		82.41170		100.00000	82.22937			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.37322			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.41202			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.98599			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond		0.00000	100.00000		0.00000	95.37425			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000		86.90476		100.00000	86.69834			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.94762			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.73848			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.63428			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.59969			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond		0.00000	100.00000		0.00000	97.88803			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.53031			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.49371			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.45853			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.24924			0.00	0	0.00
BTC028	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.03999			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC029	On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.98821			0.00	0	0.00
BTC030	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.62009			0.00	0	0.00
BTC031	On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.92010			0.00	0	0.00
BTC032	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.86610			0.00	0	0.00
BTC033	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.89569			0.00	0	0.00
BTC034	On 12/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.60200			0.00	0	0.00
BUS01U	On 30/09/2016	Spot Bond	100.00000	29.28038		100.00000	29.20787			0.00	0	0.00
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.14430			0.00	0	0.00
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.72123			0.00	0	0.00
CBL08	On 02/11/2016	Spot Bond	9.23000	112.65708		9.23000	112.62900			0.00	0	0.00
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000		0.00000	106.32892			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.24000	105.34661		9.24000	105.32032		137,121,600,000,000.00	14,840,000,000	3,710,000,000.00	
CBL12	On 06/09/2018	Spot Bond	12.24500	98.02903		12.24500	97.99738			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000		0.00000	98.41522			0.00	200,000,000	100,000,000.00
CBL14	On 01/02/2019	Spot Bond	12.54500	98.65293		12.54500	98.61978			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.76721			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.68000	102.83256		9.68000	102.80571			0.00	0	150,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000		0.00000	97.44228			0.00	400,000,000	200,000,000.00
CBL18	On 23/08/2019	Spot Bond	12.54500	95.97196		12.54500	95.93971			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000		0.00000	101.49794			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000		0.00000	92.11069			0.00	400,000,000	200,000,000.00
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.75381			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	11.76000	90.97043		11.76000	90.94172			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.64000	119.55208		9.64000	119.52116			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CCT02	On 12/06/2024	Spot Bond		9.92000	113.33870		9.92000	113.30856			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond		8.80000	115.75380		8.80000	115.72672			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.46896			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond		11.43000	100.47803		11.43000	100.44719			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.91729			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond		0.00000	100.00000		0.00000	103.01192			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.67700		10.00000	107.64890			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond		0.00000	100.00000		0.00000	102.13167			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.02409			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond		0.00000	100.00000		0.00000	101.53593			0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.68762			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.53650			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.02467			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	102.10378			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	102.19466			0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.18615			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.17412			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.23767			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.08386			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.69806			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	102.28712		10.11000	102.25925			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.64048			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	121.11936		2.76000	121.11723			0.00	0	0.00
CLN192	On 24/08/2016	Spot Bond	0.00000	100.00000		0.00000	107.20244			0.00	0	0.00
CLN193	On 29/08/2021	Spot Bond	3.14000	118.35758		3.14000	120.97940			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	100.55072		8.25000	100.52864			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.87500	127.97458		2.87500	122.16512			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	126.28135		2.40000	120.55032			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.11914			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.27000	104.07174		8.27000	104.04858			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.36559			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.38116			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.32000	104.16382		8.32000	104.14049			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.32000	104.16382		8.32000	104.14049			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.37000	102.99026		8.37000	102.96706			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.08598			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.09510			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.67700		10.00000	107.64900			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.67700		10.00000	107.64900			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.75792			0.00	0	0.00
CLN239	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN241	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.62309			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN242		On 24/02/2019	Spot Bond	9.35000	100.73474	9.35000	100.70931			0.00	0	0.00
CLN243		On 24/02/2019	Spot Bond	9.35000	100.73474	9.35000	100.70931			0.00	0	0.00
CLN247		On 24/02/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000			0.00	0	0.00
CLN250		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.96487			0.00	0	0.00
CLN251		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.96590			0.00	0	0.00
CLN252		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.96595			0.00	0	0.00
CLN253		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.96487			0.00	0	0.00
CLN254		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.96487			0.00	0	0.00
CLN255		On 26/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.96433			0.00	0	0.00
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.78955			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.43811			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.88227			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.88227			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.88227			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.34538			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	8.97500	102.20246	8.97500	102.17767			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.86105			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.09826			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.41476			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.41442			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.44582			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.61497			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.67650			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN278	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.60875		0.00		0	0.00	
CLN279	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.83519		0.00		0	0.00	
CLN280	On 07/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.23431		0.00		0	0.00	
CLN281	On 21/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.11591		0.00		0	0.00	
CLN282	On 27/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.02161		0.00		0	0.00	
CLN283	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.08289		0.00		0	0.00	
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.26575		0.00		0	0.00	
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.92389		0.00		0	0.00	
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.15487		0.00		0	0.00	
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.95325		0.00		0	0.00	
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.09742		0.00		0	0.00	
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.67700	10.00000	107.64900		0.00		0	0.00	
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.69632		0.00		0	0.00	
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.95380		0.00		0	0.00	
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.74913		0.00		0	0.00	
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.09203		0.00		0	0.00	
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.71955		0.00		0	0.00	
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.86117		0.00		0	0.00	
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.85213		0.00		0	0.00	
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	141.51438		0.00		0	0.00	
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.29602		0.00		0	0.00	
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	142.48643		0.00		0	0.00	
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	140.80785		0.00		0	0.00	
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	141.86924		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN310		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	137.62439			0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	138.14552			0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.85817			0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond	10.41000	98.92047		10.41000	98.89274			0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond	10.93000	95.60216		10.93000	95.57451			0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.85869			0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond	0.00000	100.00000		0.00000	100.09888			0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.83891			0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.25558			0.00	0	0.00
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.20743			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	107.90316		8.80500	103.48705			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.08712			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.24068			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	134.38797			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.09259			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	100.09867			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.08817			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.12412			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	80.65264			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	100.09667			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.85869			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	121.88164			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	121.99514			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.23853		0.00		0	0.00	
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.11402		0.00		0	0.00	
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.85788		0.00		0	0.00	
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.12334		0.00		0	0.00	
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.10067		0.00		0	0.00	
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.07641		0.00		0	0.00	
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.09573		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.22665		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.91677		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.86197		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.16823		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.47565		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	104.71914		0.00		0	0.00	
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	103.21745		0.00		0	0.00	
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.29455		0.00		0	0.00	
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.07952		0.00		0	0.00	
CLN362	On 20/03/2024	Spot Bond	9.59000	107.49858	9.59000	105.80964		0.00		0	0.00	
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.08120		0.00		0	0.00	
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	103.61270		0.00		0	0.00	
CLN365	On 20/03/2024	Spot Bond	11.73000	109.05614	11.73000	106.96885		0.00		0	0.00	
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.25693		0.00		0	0.00	
CLN367	On 06/08/2023	Spot Bond	11.76000	106.64331	11.76000	106.60965		0.00		0	0.00	
CLN368	On 26/07/2022	Spot Bond	10.02000	107.21581	10.02000	107.18685		0.00		0	0.00	
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.25693		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.32355				0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	102.40575				0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.07984				0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.08164				0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.08178				0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.85263				0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.11000	103.62498	9.11000	103.59990				0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.82946				0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.09605				0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000	100.02555	10.57000	99.99756				0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	100.14559	11.00000	100.11646				0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.25832				0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	100.09763				0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.27964				0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.52000	103.08466	11.52000	103.05329				0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.10683				0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	100.08153				0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.42700				0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.08757				0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.84233				0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.07481				0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.08289				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000	0.00000	91.27430		0.00		0	0.00	
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.08765		0.00		0	0.00	
CLN395	On 02/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.37418		0.00		0	0.00	
CLN396	On 20/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.11876		0.00		0	0.00	
CLN42	On 18/04/2028	Spot Bond	7.01000	40.64738	7.01000	41.25417		0.00		0	0.00	
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	170.99408		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	8.17500	103.07864	8.17500	147.53118		0.00		0	0.00	
CLN88	On 28/04/2028	Spot Bond	7.79000	37.44943	7.79000	165.02729		0.00		0	0.00	
CLN89	On 02/03/2028	Spot Bond	7.79000	37.89022	7.79000	165.32073		0.00		0	0.00	
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.97942		0.00		0	0.00	
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000	0.00000	95.94504		0.00		0	0.00	
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.64980		0.00		0	0.00	
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.64980		0.00		0	0.00	
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.08701		0.00		0	0.00	
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.08109		0.00		0	0.00	
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.08231		0.00		0	0.00	
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.64286		0.00		0	0.00	
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.08869		0.00		0	0.00	
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.25558		0.00		0	0.00	
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.08089		0.00		0	0.00	
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.07965		0.00		0	0.00	
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.07912		0.00		0	0.00	
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.07960		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COH001		On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.63512			0.00	0	0.00
COH002		On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.63558			0.00	0	0.00
COJ02		On 15/09/2016	Spot Bond	8.45000	105.00255		8.45000	103.39410			0.00	0	0.00
COJ04		On 05/06/2018	Spot Bond	8.43000	104.26665		8.43000	104.24300			0.00	0	830,000,000.00
COJ05		On 05/06/2023	Spot Bond	9.75000	117.29538		9.75000	117.26471			0.00	0	0.00
COJ06		On 09/12/2015	Spot Bond	7.40000	105.44215		7.40000	105.42111			0.00	0	0.00
COJ07		On 23/03/2021	Spot Bond	9.32000	106.64884		9.32000	106.62244			0.00	0	0.00
COJG01		On 09/06/2024	Spot Bond	9.37000	107.86092		9.37000	107.83379			0.00	0	0.00
COT01		On 03/04/2023	Spot Bond	9.74000	96.32752		9.74000	96.30235			0.00	0	0.00
COT02		On 03/04/2028	Spot Bond	10.52000	97.51287		10.52000	97.48541			0.00	0	0.00
COT03		On 05/06/2028	Spot Bond	10.52000	95.35767		10.52000	95.33082			0.00	0	0.00
CPL003		On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.54270			0.00	0	0.00
CPL007		On 01/08/2015	Spot Bond	0.00000	100.00000		0.00000	101.21311			0.00	0	0.00
CPL01U		On 12/12/2019	Spot Bond	100.00000	9.40387		100.00000	9.38110			0.00	0	0.00
CPL021		On 25/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.56121			0.00	0	0.00
CPL022		On 23/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.01917			0.00	0	0.00
CPL023		On 23/04/2015	Spot Bond	0.00000	100.00000		0.00000	102.88093			0.00	0	0.00
CPL024		On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.52225			0.00	0	0.00
CPL025		On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.58134			0.00	0	0.00
CPL026		On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.64192			0.00	0	0.00
CPL02U		On 12/03/2020	Spot Bond	100.00000	9.45473		100.00000	9.43183			0.00	0	0.00
CPL03U		On 12/12/2018	Spot Bond	100.00000	11.43063		100.00000	11.40294			0.00	0	0.00
CPV01		On 30/06/2029	Spot Bond	11.08500	101.91332		11.08500	101.99010			0.00	0	12,800,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DEN38U	On 10/06/2018	Spot Bond	100.00000		13.46806		100.00000	13.43544			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		5.70125		100.00000	5.68744			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		14.16193		100.00000	14.12763			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.08958			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond	7.80500		97.80795		7.80500	97.78727			0.00	0	550,000,000.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.60577			0.00	0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.52469			0.00	0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.40654			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		61.67983		100.00000	61.52537			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.31550			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.67231			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.94908			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.99494			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.11381			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000		100.00000		0.00000	102.09590			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.09920			0.00	0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.15977			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	102.38667			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.31000		105.83202		8.31000	105.80834			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.12000		113.18040		7.12000	113.15865			8,544,000,000,000.00	1,200,000,000	300,000,000.00
DV22	On 07/02/2020	Spot Bond	8.17000		106.24467		8.17000	106.22117			0.00	0	1,581,700,000.00
DV23	On 27/02/2023	Spot Bond	8.94000		106.63473		8.94000	106.60897			0.00	0	1,174,415,400.00
DV24	On 18/02/2024	Spot Bond	9.00000		105.08585		9.00000	105.06029			3,600,000,000,000.00	400,000,000	200,000,000.00
DV29	On 18/02/2029	Spot Bond	9.16000		108.26683		9.16000	108.24004			0.00	0	300,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.01808				0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.89770				0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.14801				0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.60320				0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.21899				0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.22218				0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.74095				0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.92941				0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.48866				0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.68000	127.08271	7.68000	127.05626				0.00	0	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	95.65410				0.00	0	0.00
EFC02	On 31/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC03	On 31/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EFC04	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
EL037	On 31/01/2037	Spot Bond	2.20500	101.14631	2.20500	101.14606				0.00	0	16,600,000,000.00
EL15	On 29/06/2015	Spot Bond	1.20000	101.18066	1.20000	134.80109				0.00	0	26,800,000,000.00
EL28	On 02/05/2028	Spot Bond	2.21000	122.30447	2.19000	122.57450				0.00	0	8,200,000,000.00
EL29	On 19/11/2029	Spot Bond	2.17000	110.31361	2.17000	110.31344				0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.15000	110.43946	2.15000	110.43934				0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.15000	103.41438	2.15000	103.41431				0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.18500	101.45343	2.18500	101.45324				0.00	0	18,500,000,000.00
EMM01	On 28/07/2020	Spot Bond	9.16000	107.42301	9.16000	107.39644				0.00	0	2,230,000,000.00
EMM02	On 11/03/2021	Spot Bond	9.06000	107.91863	9.06000	107.89265				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EMM03	On 04/05/2024	Spot Bond	9.57000	106.76965		9.57000	106.74208			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.79500	98.56514		9.79500	100.38325			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.93500	110.15252		9.93500	107.94612			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.71538			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	96.79077			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.24543			0.00	0	0.00
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.98493			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.94742			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.89763			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.43836			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.52041			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.56784			0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.58544			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	84.26034		100.00000	84.07057			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.97000	103.41407		10.97000	103.38389			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.82297			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.29565			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.50901			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.62500	101.45717		9.62500	101.43097			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	99.70503			0.00	192,000,000	96,000,000.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	97.51088			0.00	20,000,000	10,000,000.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.76911			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERS3C4	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.81640			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.67700		10.00000	107.64900			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.69113			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.71927			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.68551			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.70895			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.70296			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.69348			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.90000		100.86239		6.90000	100.84388			0.00	0	27,000,000,000.00
ES18	On 20/04/2018	Spot Bond	7.61500		108.35744		7.61500	108.33520		85,333,690,000,000.00	11,206,000,000	24,891,196,300.00	
ES23	On 25/01/2023	Spot Bond	8.22500		111.71411		8.22500	111.68924		126,391,930,000.00	15,366,800	51,092,512,800.00	
ES26	On 02/04/2026	Spot Bond	8.54500		94.93180		8.54500	94.90997			0.00	0	35,588,172,400.00
ES33	On 15/09/2033	Spot Bond	9.26500		84.72451		9.24500	84.85846		137,492,600,000,000.00	14,840,000,000	55,673,588,300.00	
ES42	On 25/04/2042	Spot Bond	9.25000		96.10461		9.25000	96.08073		94,017,000,000,000.00	10,164,000,000	15,700,000,000.00	
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.71243			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.73465			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.60060			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.34580			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.96057			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.62706			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	103.23568			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.57022			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.43078			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FIFC16	On 12/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.25188			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.68439		100.00000	11.65513			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.37208		100.00000	11.34360			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.16769			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	98.93843			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.18698			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.19982			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.14500	100.16566		9.14500	100.14105			182,900,000,000.00	20,000,000	10,000,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.26419			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.26412			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.27238			0.00	40,000,000	20,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	103.26737			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.50595			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	100.51424			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.81000	104.34970		9.81000	103.91497			0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.47257			0.00	40,000,000	20,000,000.00
FRBC21	On 21/12/2018	Spot Bond	9.92500	109.41890		9.92500	109.38979			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.02324			0.00	0	200,000,000.00
FRBI22	On 31/01/2022	Spot Bond	2.17500	131.37720		2.17500	132.25833			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.25000	127.18671		2.25000	275.08478			135,000,000,000.00	60,000,000	30,000,000.00
FRBI25	On 31/01/2025	Spot Bond	2.41000	104.37007		2.41000	110.94370			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000	101.39697		2.47000	159.79652			1,976,000,000,000.00	800,000,000	400,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.21000	119.93349		2.21000	219.64779			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.22000	103.19806		7.22000	103.17834			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRBZ01	On 30/11/2020	Spot Bond		7.69200	65.62047		7.69200	65.00247			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond		9.42900	42.12531		9.42900	41.21939			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond		9.67000	40.79939		9.67000	39.88023			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond		100.00000	99.45504		100.00000	99.18478			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond		0.00000	100.00000		0.00000	100.58157			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.09773			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.08391			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.09263			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond		7.47000	100.10014		7.47000	98.00000			0.00	0	0.00
FRC116	On 20/06/2017	Spot Bond		7.47000	100.10014		7.47000	100.00000			0.00	0	0.00
FRC118	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.09763			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	100.09311			0.00	0	0.00
FRC122	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.10815			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	100.09605			0.00	0	0.00
FRC125	On 20/09/2017	Spot Bond		6.00000	100.08047		6.00000	100.00000			0.00	0	0.00
FRC126	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.10202			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC131	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.12523			0.00	0	0.00
FRC135	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.12160			0.00	0	0.00
FRC136	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC137	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond	100.09221	21.08165		100.09221	21.03053			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.08733			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	111.74422			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.10920			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	104.00464			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.09041			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	100.09150			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.08312			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.09132			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.11901			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.08975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC162	On 14/12/2018	Spot Bond	13.22500		61.62971		13.22500	61.60792			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.08469			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.08480			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.11800			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.08859			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond	3.64000		96.25753		3.64000	99.58235			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.09238			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.09238			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.65664			0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.98240			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000		100.00000		0.00000	98.08007			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.08712			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.08512			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.19535			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000		100.00000		0.00000	100.09941			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.88959			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000		100.00000		0.00000	101.18303			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000		100.00000		0.00000	101.41721			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.11381			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.09049			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.10864			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.08417			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.09132			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.09132			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.16030			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.70052			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.79358			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.77970			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.67700		10.00000	107.64900			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.51033			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	100.09636			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.49651			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.76188			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.43276			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.43664			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.43298			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.30219			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.43298			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.29696			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond		0.00000	100.00000		0.00000	101.05349			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond		8.75000	101.14929		8.75000	101.12471			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.08964			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond		100.00000	9.56670		100.00000	9.26689			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond		100.00000	8.77009		100.00000	8.47220			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond		0.00000	100.00000		0.00000	97.09355			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		100.00000	10.24572		100.00000	1.45520			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond		0.00000	100.00000		0.00000	97.87426			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC211	On 29/10/2017	Spot Bond	100.00000	23.32253	100.00000	23.26478				0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.95664				0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000	9.05422	100.00000	9.03228				0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000	17.46723	100.00000	17.42349				0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.95661				0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000	17.43646	100.00000	17.39280				0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.95428				0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.90644				0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.07297				0.00	0	0.00
FRC220	On 04/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.00773				0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	2.98500	125.78798	2.98500	125.78498				0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.86665				0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.85526				0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.85526				0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.71677				0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.11095				0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.28326				0.00	0	0.00
FRC228	On 16/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.16000				0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.09069				0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.09020				0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.32609				0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.25806				0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.51500	115.11802	3.51500	121.74481				0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.09189				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC68	On 20/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.09284			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.56500		106.29578		3.56500	121.37136			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.54500		104.07097		3.54500	121.52058			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.36000		100.39263		3.36000	125.90055			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.43000		101.53998		3.43000	135.02588			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.41044			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.07958			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.09129			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.10694			0.00	0	0.00
FRC87	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.10293			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.09374			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.09363			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.15490			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond	100.00000		10.37146		100.00000	10.34633			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond	100.00000		34.73208		100.00000	34.64794			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond	100.00000		98.62232		100.00000	98.27135			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond	100.00000		22.69046		100.00000	22.63427			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond	100.00000		8.69474		100.00000	8.67368			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond	100.00000		12.77060		100.00000	12.73897			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.57629			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond	0.00000		100.00000		0.00000	102.13508			0.00	0	1,000,000,000.00
FRJ17	On 04/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.32557			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRJ18	On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.59472			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.15621			0.00	0	0.00
FRJ20	On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	97.80529			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	98.58365			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.81950			0.00	0	0.00
FRS100	On 15/01/2024	Spot Bond	2.07800	84.04946		2.07800	103.91345			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond	2.30500	105.43059		2.30500	137.92406			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.24625			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000	101.75156		10.38000	101.72260			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000	101.75156		10.38000	101.72260			0.00	0	0.00
FRS105	On 10/11/2015	Spot Bond	0.00000	100.00000		0.00000	108.68000			0.00	0	0.00
FRS107	On 30/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.32535			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.44500	102.41573		2.44500	111.18994			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.52000	208.58389		2.52000	210.28622			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.41500	111.78037		2.41500	111.77946			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.36320			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.55000	207.70595		2.55000	209.40643			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.42065			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.49500	110.11454		2.49500	110.11337			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.50500	110.02325		2.50500	110.02207			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.96383			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000	100.00000		0.00000	48.77200			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.84699			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.61000	108.01500		2.61000	108.01354			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS120	On 07/12/2033	Spot Bond	2.67000		114.09502		2.67000	205.93212			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.72000		112.44103		2.72000	204.50543			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.42500		97.00061		2.42500	96.99979			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.75000		160.74089		2.75000	203.65526			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	2.88500		90.01064		2.88500	102.95876			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.76103			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.37000		126.11301		2.37000	272.76161			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.26000		127.09682		2.26000	274.89026			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond	2.98000		120.82089		2.98000	261.31132			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.64500		101.05499		2.64500	128.45723			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.20446			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.17500		132.25858		2.17500	128.21431			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.44531			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.66075			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	101.04679			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.28500		111.60914		2.28500	111.60862			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		21.91620		104.97509	21.86076			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		25.63011		101.07593	25.56743			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		18.95426		100.44759	18.90815			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		24.17359		100.76967	24.11463			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond	2.04000		119.61677		2.04000	119.61707			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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS85	On 31/01/2025	Spot Bond	2.35500	97.18600		2.35500	111.48470			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000	100.00000		0.00000	98.76670			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.38500	96.92852		2.38500	111.18924			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.60009			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.46000	125.31488		2.46000	343.40101			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.91560			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.54669			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	7.47000	100.94008		7.47000	100.91996			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.91000	101.52875		7.91000	101.50735			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.11500	111.00333		8.11500	110.97909			0.00	0	2,500,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.57000	104.83134		8.57000	104.80704			0.00	0	856,900,000.00
FRX20	On 01/10/2020	Spot Bond	8.83000	103.85958		8.83000	103.83492			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.55000	90.66066		9.55000	90.63768			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.65000	109.90468		9.65000	109.87622			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.97000	98.25863		9.97000	101.35873			59,245,728,000,000.00	5,942,400,000	6,321,200,000.00
FRX30	On 31/01/2030	Spot Bond	10.31000	96.30711		10.31000	97.16378			412,400,000,000.00	40,000,000	20,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.45000	93.52904		10.45000	93.50273			3,135,000,000,000.00	300,000,000	150,000,000.00
FRX45	On 14/04/2045	Spot Bond	9.81500	86.09716		9.81500	86.07451			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.07056			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.07163			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.07426			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.07853			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	100.08172			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS1D1	On 20/03/2038	Spot Bond		0.00000	100.00000		0.00000	100.09550			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.60251			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.62842			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.47666			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.65180			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.67776			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.69938			0.00	0	0.00
FS2D1	On 20/08/2038	Spot Bond		0.00000	100.00000		0.00000	100.79443			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond		100.00000	55.61640		100.00000	55.47713			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond		100.00000	9.33088		100.00000	9.30752			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond		100.00000	1.56546		100.00000	1.56154			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond		100.00000	0.26264		100.00000	0.26198			0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4A1U	On 20/03/2018	Spot Bond		100.00000	8.69474		100.00000	8.67368			0.00	0	40,000,000,000.00
FS4A2U	On 20/03/2020	Spot Bond		100.00000	1.45874		100.00000	1.45520			0.00	0	40,000,000,000.00
FS4A3U	On 20/03/2022	Spot Bond		100.00000	0.24474		100.00000	0.24414			0.00	0	70,000,000,000.00
FS4A4U	On 20/09/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	71,500,000,000.00
FS4A5U	On 20/09/2039	Spot Bond		100.00000	0.00000		100.00000	100.00000		1,350,000,000,000,000.00	13,500,000,000	13,500,000,000.00	
FS4B1U	On 20/09/2039	Spot Bond		100.00000	0.00000		100.00000	100.00000		2,000,000,000,000,000.00	20,000,000,000	20,000,000,000.00	
FS4C1U	On 20/09/2039	Spot Bond		100.00000	0.00000		100.00000	100.00000		1,200,000,000,000,000.00	12,000,000,000	12,000,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS4D1U	On 20/09/2039	Spot Bond	100.00000	0.00000	100.00000	100.00000	100.00000	100.00000			600,000,000,000,000.00	6,000,000,000	6,000,000,000.00
GBL01	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.63730					0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.57822					0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.03000	105.12386	9.03000	105.09835					0.00	0	0.00
GOVEX1	On 09/05/2047	Spot Bond	100.00000	0.00000	100.00000	0.00000					0.00	0	0.00
GPT32	On 11/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.83441					0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000	9.23878	100.00000	9.21640					0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000	16.03205	100.00000	15.99321					0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000	11.37759	100.00000	11.35003					0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.13897					0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.18362					0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.23901					0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.31587					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	101.34636					0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.42250					0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	101.00395					0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.27310					0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000	0.00000	100.64261					0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.99985					0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00001	100.00000	0.00001					56,230,000,000,000.00	562,300,000	562,300,000.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000	0.00000	99.96244					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.41799			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.30458			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		9.65960		100.00000	9.63541			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.45596			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.22930			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.04262			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.05482			0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.06257			0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.83441			0.00	0	0.00
HILC20	On 24/06/2015	Spot Bond	100.00000		80.04386		100.00000	79.86871		580,000,000,000,000.00	5,800,000,000	5,800,000,000.00	
HM1B5U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.37035			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond	7.20511		101.67626		7.20511	100.64151			0.00	0	0.00
HMS1C2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1C4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.43137			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond	8.20583		101.69301		8.20583	104.41639			0.00	0	0.00
HMS1D2	On 19/07/2045	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
HMS1D4	On 19/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.50980			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond	8.65633		101.77320		8.65633	104.41639			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.60562			0.00	0	0.00
HMS1F2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1G2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HPF01	On 17/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.40160			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.59867			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.65415			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.95808			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.67700		10.00000	107.64900			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		8.91000	102.64574		8.91000	102.62103			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.78580			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.73833			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		7.90000	109.35886		7.90000	109.33546			0.00	0	1,582,500,000.00
HWAY23	On 07/12/2023	Spot Bond		2.12000	128.36233		2.12000	277.62841			0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond		2.12000	131.13146		2.12000	283.61765			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond		9.24000	101.42211		9.24000	101.39680			0.00	0	2,635,200,000.00
HWAY35	On 31/07/2035	Spot Bond		9.25000	101.33270		9.25000	101.30739			0.00	0	50,000,000,000.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	25.89143		100.00000	25.82731			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	65.18520		100.00000	65.02378			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	31.15087		100.00000	31.07373			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	22.78048		100.00000	22.72343			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond		10.00000	107.67700		10.00000	107.64900			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
I2025	On 31/01/2025	Spot Bond		1.74500	117.68598		1.74500	117.68717			131,247,358,570,000.00	75,213,386,000	83,451,993,000.00
I2038	On 31/01/2038	Spot Bond		1.69500	127.11164		1.68500	127.34304			130,950,545,166,000.00	77,256,958,800	20,590,929,400.00
I2046	On 31/03/2046	Spot Bond		1.83500	125.02183		1.83500	125.02281			210,935,727,984,000.00	14,951,350,400	06,999,125,200.00
I2050	On 31/12/2050	Spot Bond		1.89000	133.38667		1.89000	133.38748			90,433,750,428,000.00	47,848,545,200	47,434,130,400.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.16105			0.00	40,000,000	2,520,000,000.00
IBL21	On 15/03/2016	Spot Bond		7.87000	101.76127		7.87000	101.73992			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		7.78000	106.03305		7.78000	106.01106			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.69000	101.54529		7.69000	101.52414			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.01530			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		2.20000	99.66622		2.20000	128.54889			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.24500	103.59245		2.24500	131.68418			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.84490			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.19741			0.00	800,000,000	800,000,000.00
IBL39	On 02/04/2018	Spot Bond		7.90000	102.09692		7.90000	102.07519			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.27331			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.98129			0.00	0	1,000,000,000.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.80679			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.67700		10.00000	107.64900			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.47500	100.54886		8.47500	100.52594			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.84000	95.24205		8.84000	95.21928			0.00	0	2,393,900,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.87055			0.00	800,000,000	800,000,000.00
IBL49	On 02/04/2018	Spot Bond		8.30000	97.30889		8.30000	97.28716			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.89000	102.14220		8.89000	102.11766			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.87877			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.00221			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.90000	100.22777		7.90000	100.20632			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.25500	100.75311		8.25500	100.73059			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.10403			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.75664			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.55000	102.60668		7.55000	102.58568			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.21500	104.16537		8.21500	104.14221			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.22000	107.19459		9.22000	107.16791			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	99.87085			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.10963			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.06646			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	101.08858			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond		0.00000	100.00000		0.00000	101.11055			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.24713			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond		2.97500	125.43152		2.97500	125.86266			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond		100.00000	0.00807		100.00000	0.00806			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.25445			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond		0.00000	100.00000		0.00000	101.22990			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond		8.46000	102.99228		8.46000	102.96884			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.57018			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.58901			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond		9.52000	103.35433		9.52000	103.32779			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond		5.00000	102.15017		5.00000	102.13623			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDCP02	On 19/04/2015	Spot Bond	5.00000	102.15017	5.00000	102.13623				0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.72567	5.00000	100.71192				0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	102.15292	5.00000	102.13907				0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.11846	4.00000	100.10768				0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	101.74507	4.00000	101.73399				0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	45.97132	100.00000	45.85749				0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	45.83753	100.00000	45.72403				0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	45.83753	100.00000	45.72403				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	102.93278	9.20000	102.90734				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000	0.00000	100.83095				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.49056	100.00000	7.47241				0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.24633				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.91362				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000	14.72646	100.00000	14.68958				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000	98.62232	100.00000	98.27135				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000	15.53602	100.00000	15.49755				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000	16.77228	100.00000	16.73028				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000	1.35607	100.00000	1.35348				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000	10.25952	100.00000	10.23412				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000	9.29217	100.00000	9.26891				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000	11.28392	100.00000	11.25598				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000	33.09471	100.00000	33.01277				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000	77.49469	100.00000	77.33051				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN294U	On 13/08/2015	Spot Bond	100.00000		72.13439		100.00000	71.99211			0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		71.28906		100.00000	71.15010			0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		86.90476		100.00000	86.69834		400,000,000,000,000.00	4,000,000,000	2,000,000,000.00	
INA513	On 24/03/2015	Spot Bond	6.30000		99.98274		6.30000	99.91377			0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.30000		99.77612		6.30000	99.67313			0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.30000		99.65598		6.30000	99.55324			0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.40000		99.52881		6.40000	99.42470			0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.40000		99.28623		6.40000	99.18263			0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.40000		99.16538		6.40000	99.06203			0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.50000		98.90795		6.50000	98.80353			0.00	0	0.00
INA523	On 03/06/2015	Spot Bond	6.50000		98.76877		6.50000	98.66465			0.00	0	0.00
INA524	On 09/06/2015	Spot Bond	6.50000		98.66465		6.50000	98.56074			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.13812			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.81722		104.00477		10.81722	103.37691			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.81722		102.74406		10.81722	102.59474			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.02181			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.02174			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		103.08683		6.50000	103.06871			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.09500			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	100.16074			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.37667			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.67700		10.00000	107.64900			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.02283			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ING232		On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	102.22715			0.00	0	0.00
ING251		On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.30095			0.00	0	0.00
ING274		On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.88038			0.00	0	0.00
ING292		On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.24884			0.00	0	0.00
ING297		On 10/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.89102			0.00	0	0.00
ING298		On 17/09/2015	Spot Bond	100.00000	67.46765		100.00000	67.34317			0.00	0	0.00
INGR04		On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	106.18082			0.00	0	0.00
INLV01		On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	101.13823			0.00	0	0.00
IP273U		On 14/04/2015	Spot Bond	100.00000	94.80519		100.00000	94.55959			0.00	0	0.00
IPF01		On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.47666			0.00	0	0.00
IPF01/JIBAR		On 25/11/2020	Spot Bond	10.00000	107.67700		10.00000	107.64900			0.00	0	0.00
IPF02		On 13/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.48338			0.00	0	0.00
IPF03		On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.50247			0.00	0	0.00
IPF06		On 13/04/2017	Spot Bond	8.38000	104.70923		8.38000	104.68562			0.00	0	0.00
IPF07		On 01/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.67766			0.00	0	0.00
IPF08		On 01/07/2018	Spot Bond	0.00000	100.00000		0.00000	101.71758			0.00	0	0.00
IPF09		On 01/07/2019	Spot Bond	0.00000	100.00000		0.00000	101.74422			0.00	0	0.00
IPF10		On 15/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.40376			0.00	0	0.00
IPF11		On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.47432			0.00	0	0.00
IPFC05		On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.21189			0.00	0	0.00
IPL10		On 20/05/2021	Spot Bond	9.21000	103.95202		9.21000	103.92617			0.00	0	1,850,000,000.00
IPL5		On 28/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.31632			0.00	0	0.00
IPL6		On 28/09/2017	Spot Bond	8.47000	102.82608		8.47000	102.80252			338,800,000,000.00	40,000,000	1,458,500,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.64033			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.54305			0.00	20,000,000	10,000,000.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	99.93091			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.02264			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.29000		103.18669		8.29000	103.16372			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	101.53577			0.00	60,000,000	30,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.44050			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond	3.52500		95.71790		3.52500	125.86902		2,820,000,000,000.00		800,000,000	400,000,000.00
IV019	On 31/03/2028	Spot Bond	3.65000		140.50547		3.65000	146.11202			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond	0.00000		100.00000		0.00000	99.79944			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.68852			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000		100.00000		0.00000	101.56591			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000		100.00000		0.00000	100.28405			0.00	5,240,000,000	2,620,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000		100.00000		0.00000	99.93393			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.74500		97.82496		3.74500	106.23359			0.00	0	0.00
IV030A	On 31/01/2025	Spot Bond	3.74500		97.74340		3.74500	105.22619			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000		100.00000		0.00000	100.32368			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000		100.00000		0.00000	100.89940			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.01500		115.18120		10.01500	115.15011			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.51300			0.00	2,500,000,000	2,500,000,000.00
IV19A	On 31/03/2028	Spot Bond	3.75000		138.99809		3.75000	138.99198			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond	100.00000		89.46078		100.00000	89.24205			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000		87.95181		100.00000	87.74038			0.00	0	0.00
IVA513	On 26/03/2015	Spot Bond	6.30000		99.98274		6.30000	99.87932			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA514	On 02/04/2015	Spot Bond	6.30000		99.86211		6.30000	99.75894			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond	6.30000		99.74176		6.30000	99.63884			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond	6.30000		99.62171		6.30000	99.51904			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond	6.40000		99.49408		6.40000	99.39004			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond	6.40000		99.25167		6.40000	99.14814			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond	6.50000		98.99513		6.50000	98.89053			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond	6.50000		98.87312		6.50000	98.76877			0.00	0	0.00
IVA523	On 04/06/2015	Spot Bond	6.50000		0.00000		6.50000	98.64732			0.00	0	0.00
IVA524	On 11/06/2015	Spot Bond	6.50000		98.62999		6.50000	98.52616			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.47523			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.67700		10.00000	107.64900			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.34643			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.56578			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.62592			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.65020			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.45931			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.50441			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.51410			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.53347			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.44629			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.36163			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.13999			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC023	On 19/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.02169			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.73815			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.50177			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.49685			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.69588			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.39561			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.16395			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.02252			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.01423			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.88133			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000	100.00000		0.00000	99.87808			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.87807			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.81500	103.39548		8.81500	103.37084			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	13.56644		100.00000	13.53609			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	11.66092		100.00000	11.63205			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.25868			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.88000	103.76747		8.88000	103.74257			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.16184			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.73857			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.15699			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	103.28455			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000		0.00000	101.11732			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.23648			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.09000	103.27394		7.09000	103.25417			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC048	On 06/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.02860			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.64274			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.46015			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.08422			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.85983			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.91726			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.42922			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.36336			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.15943			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.25769			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond		100.00000	55.47713		100.00000	55.33821			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.87727			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.23673			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.24529			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond		0.00000	100.00000		0.00000	100.39725			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond		100.00000	58.53505		100.00000	58.39010			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.50997			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond		0.00000	100.00000		0.00000	101.29368			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond		8.17000	146.83733		8.17000	146.80486			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.96536			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.02095			0.00	1,000,000,000	500,000,000.00
LBK05	On 28/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.06753			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.50972			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LBK07	On 16/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.04974				0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000	100.00000	0.00000	101.84806				0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.84000	102.27368	9.84000	102.24655				0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000	100.73609	9.71000	100.70970				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.06062				0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.56000	98.94662	8.56000	98.92370			25,680,000,000,000.00	3,000,000,000	4,512,100,000.00	
LGL03	On 03/04/2018	Spot Bond	8.63000	77.44835	8.63000	97.20565			345,200,000,000.00	40,000,000	20,000,000.00	
LGL04	On 14/08/2020	Spot Bond	9.51000	99.53989	9.51000	99.51435				0.00	0	651,100,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000	100.00000	0.00000	100.28389				0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.33215				0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.61000	103.70838	9.61000	103.68164				0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.36135				0.00	0	325,000,000.00
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.80481				0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.68639				0.00	0	9,500,000,000.00
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.71280				0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.76402				0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.31379				0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.73971				0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.15120				0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.46012				0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000	100.00000	0.00000	99.16579				0.00	0	0.00
MAQ068	On 09/06/2015	Spot Bond	0.00000	100.00000	0.00000	98.65945				0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.38333				0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.38618				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MAQN01	On 28/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.80651			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.35640			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.98933			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond		0.00000	100.00000		0.00000	100.64547			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.96931			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.46741			0.00	0	0.00
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.78642			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.24629			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.34511			0.00	0	0.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.85887			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.83288			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.85161			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.28387			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	51.57391		100.00000	51.44897			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	99.18478		100.00000	99.45504			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	23.53102		100.00000	23.47276			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	17.57840		100.00000	17.53487			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	17.67387		100.00000	17.63010			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond		100.00000	16.96472		100.00000	16.92223			0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond		100.00000	22.95247		100.00000	22.89500			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.47500	105.85196		8.47500	105.82782			0.00	0	556,800,000.00
MBSA02	On 15/04/2019	Spot Bond		8.49500	105.31203		8.49500	105.28796			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.99212			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MEFSA3	On 05/10/2016	Spot Bond	0.00000	100.00000		0.00000	103.51887			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.64044			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond	0.00000	100.00000		0.00000	101.71194			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond	7.71500	105.27130		7.71500	105.24941			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond	8.46500	104.79654		8.46500	104.77255			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond	9.13500	106.50908		9.13500	106.48280			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.07107			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.07375			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.19000	103.82293		9.19000	103.97354			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.26000	100.76268		7.26000	100.74331		10,164,000,000,000.00		1,400,000,000	3,240,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.53568			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.64000	103.03692		8.64000	103.01298			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	100.14493			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.01000	107.47360		9.01000	104.98452			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.00000		0.00000	100.50955			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	21.74856		100.00000	21.69587			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.61368			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.34000	102.94467		8.34000	102.92156			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.21000	102.45380		7.21000	102.43400			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.33000	105.66604		8.33000	105.64222		166,600,000,000.00		20,000,000	1,050,000,000.00
N4A211	On 14/08/2020	Spot Bond	100.89771	7.04554		100.89771	7.02775			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	7.13672		100.61875	7.11875			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	96.32294			0.00	0	0.00
N4B508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.79716			0.00	0	0.00
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.86545			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	1.01708		100.00000	1.01454			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	1.01708		100.00000	1.01454			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.58500	101.06071		8.58500	101.03724			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.66500	100.16957		7.66500	100.14876			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	8.71000	103.78627		8.71000	103.76183			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	8.46000	104.40103		8.46000	104.37753			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	8.92000	105.08996		8.92000	105.06504			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.57306			0.00	0	0.00
NBK14A		On 26/06/2021	Spot Bond	8.82000	104.48219		8.82000	104.46960			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.59722			0.00	0	0.00
NBK15A		On 11/02/2022	Spot Bond	9.06000	99.64172		9.06000	99.59837			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.68516			0.00	0	0.00
NBK16A		On 12/02/2025	Spot Bond	9.77000	98.98720		9.77000	98.96113			390,800,000,000.00	40,000,000	20,000,000.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.27673			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.59345			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.93176			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK19B	On 26/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.71719			0.00	0	1,000,000,000.00
NBK20B	On 25/06/2021	Spot Bond	0.00000		100.00000		0.00000	99.97971			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.82188			0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.81385			0.00	0	0.00
NBK23B	On 12/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.83553			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond	0.00000		100.00000		0.00000	100.82892			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.00000		0.00000	100.89496			0.00	80,000,000	40,000,000.00
NBK2A	On 15/09/2015	Spot Bond	7.08000		101.83785		7.08000	101.81874			424,800,000,000.00	60,000,000	796,800,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.81424			0.00	6,080,000,000	2,030,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.49500		111.04323		8.49500	111.01812			169,900,000,000.00	20,000,000	1,450,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.34500		38.88738		10.34500	38.87690			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.01000		104.33903		7.01000	104.31910			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.42459			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.45728			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.48000		101.82019		7.48000	101.79986			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.01851			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.87946			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.70863			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.53008			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.48307			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	95.36180			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.45869			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.21820			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN66	On 29/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.16197			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond		0.00000	100.00000		0.00000	91.78358			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond		0.00000	100.00000		0.00000	99.73763			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.79477			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.07719			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.07293			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond		0.00000	100.00000		0.00000	102.30270			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.07029			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.07581			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond		0.00000	100.00000		0.00000	100.07577			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.06274			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.08712			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond		9.51500	108.62785		9.51500	106.92889			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.08659			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond		9.55000	107.37883		9.55000	105.89303			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond		0.00000	100.00000		0.00000	100.08712			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.07846			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.07993			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.08796			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond		0.00000	100.00000		0.00000	100.08901			0.00	0	0.00
NCLN92	On 02/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.43498			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond		7.80000	101.45421		7.80000	101.43332			0.00	0	60,000,000.00
NED13	On 25/07/2023	Spot Bond		0.00000	100.00000		0.00000	101.38877			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NED14	On 29/11/2023	Spot Bond	0.00000	100.00000		0.00000	99.21639			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.67500	108.08090		9.67500	109.64184			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000	100.00000		0.00000	103.30716			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000	100.00000		0.00000	101.67019			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000	100.00000		0.00000	101.64529			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.40274			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500	122.14929		9.44500	122.11815			0.00	0	0.00
NEDH1B	On 20/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NHM001	On 04/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.74692			0.00	20,000,000	10,000,000.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.67700		10.00000	107.64900			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.27000	169.22948		2.27000	169.22881			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.60500	95.67214		2.60500	138.16530			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000	184.84254		3.45000	184.83352			0.00	0	0.00
NILB13	On 31/01/2025	Spot Bond	2.00000	114.73103		2.00000	114.72891			0.00	0	8,000,000,000.00
NILB14	On 31/03/2028	Spot Bond	2.60000	158.21582		2.60000	158.10092			0.00	0	3,000,000,000.00
NMP20N	On 24/07/2020	Spot Bond	8.24000	106.24320		8.24000	106.21950			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.87000	107.32888		8.87000	107.30244			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.59136			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.60631			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.55995			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.57962			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.56784			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.07000	107.31455		9.07000	109.07026			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.57968			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.59140			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.58355			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.27000		107.30042		9.27000	107.27281			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.60719			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.59926			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.60319			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.74805			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.70036			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.61496			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.22000		116.43088		8.22000	116.40512			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.91000		123.04434		8.91000	123.01472			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.16500		172.89658		2.16500	172.89640			0.00	0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.72000		122.76279		9.72000	122.73079			0.00	0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000		100.00000		0.00000	101.58544			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.40775			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.04585			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.33145			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.52634			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.60682			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.65461			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000		16.93686		100.00000	16.89445			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000		63.73985		100.00000	63.58201			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.10000		104.67462		7.10000	104.65456			710,000,000,000.00	100,000,000	900,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000		0.00000	100.53583			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond	9.39000	102.14673		9.39000	102.46527			0.00	0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.11382			0.00	0	0.00
OML05	On 19/03/2025	Spot Bond	9.54000	101.55217		9.54000	100.98675			0.00	0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.10000	101.67370		10.10000	101.22080			0.00	0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	10.77000	101.53513		10.77000	101.26026			0.00	0	1,000,000,000.00
OTCA2U	On 31/07/2016	Spot Bond	100.00000	37.42488		100.00000	37.33116			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000	100.00000		0.00000	98.11000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.72801			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.67700		10.00000	107.64900			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.76279			0.00	0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.43548			0.00	0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.36131			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.02292			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.00808			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.23685			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.11000	105.01724		9.11000	105.75716			0.00	0	3,420,000,000.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.10543			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.13587			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.14957			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.18000			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.31079			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000	100.00000		0.00000	101.34119			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.19837			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R010P		On 21/12/2025	Spot Bond	7.59000	44.92347		7.59000	44.91428			0.00	0	0.00
R158		On 15/09/2015	Spot Bond	6.11000	103.72868		6.11000	103.71182		2,110,734,445,534,000.00	45,455,719,400	31,465,719,400.00	
R158P		On 15/09/2015	Spot Bond	6.27000	97.09776		6.27000	97.08157			0.00	0	0.00
R159		On 15/09/2016	Spot Bond	6.37000	110.23592		6.37000	110.21714		551,451,750,395,000.00	86,570,133,500	61,340,394,200.00	
R159P		On 15/09/2016	Spot Bond	6.20000	91.39966		6.20000	91.38450			0.00	0	0.00
R186		On 21/12/2026	Spot Bond	7.77000	123.46604		7.77000	123.44019		3,407,619,934,227,000.00	99,564,985,100	79,816,419,500.00	
R187P		On 21/12/2026	Spot Bond	7.51000	42.07766		7.51000	42.06914			0.00	0	0.00
R188P		On 21/12/2027	Spot Bond	7.43000	39.47308		7.43000	39.46517			0.00	0	0.00
R197		On 07/12/2023	Spot Bond	1.76000	284.81838		1.76000	284.82121		1,345,453,472,000.00	764,462,200	19,902,031,100.00	
R202		On 07/12/2033	Spot Bond	1.72000	235.50128		1.72000	235.50388		24,589,645,804,000.00	14,296,305,700	73,345,475,500.00	
R2023		On 28/02/2023	Spot Bond	7.53500	101.78455		7.52000	101.85324		7,072,745,683,300,000.00	38,652,380,000	90,304,000,600.00	
R203		On 15/09/2017	Spot Bond	6.78500	103.50487		6.78000	103.49756		8,945,432,534,000,000.00	92,252,400,000	98,019,432,100.00	
R2030		On 31/01/2030	Spot Bond	8.16000	99.79169		8.16000	99.76965		1,231,739,023,968,000.00	50,948,409,800	89,269,996,200.00	
R2032		On 31/03/2032	Spot Bond	8.29500	99.46041		8.29500	99.43821		953,203,335,000,000.00	14,913,000,000	14,154,388,300.00	
R2037		On 31/01/2037	Spot Bond	8.39500	102.26984		8.39500	102.24661		3,596,058,694,000,000.00	28,357,200,000	43,275,793,000.00	
R204		On 21/12/2018	Spot Bond	7.05000	105.12596		7.04500	105.12248		4,108,060,722,545,000.00	01,143,364,900	08,135,057,100.00	
R2044		On 31/01/2044	Spot Bond	8.43000	104.70795		8.43000	104.68408		390,751,575,000,000.00	46,352,500,000	14,217,173,500.00	
R2048		On 28/02/2048	Spot Bond	8.41000	104.35851		8.41000	104.33514		2,097,916,550,000,000.00	49,455,000,000	90,947,738,800.00	
R207		On 15/01/2020	Spot Bond	7.20500	101.54700		7.19000	101.58736		9,485,410,586,531,000.00	16,503,898,200	91,257,447,000.00	
R208		On 31/03/2021	Spot Bond	7.32500	97.13292		7.31000	97.18451		4,874,504,542,575,000.00	65,461,371,000	71,287,240,000.00	
R209		On 31/03/2036	Spot Bond	8.34500	79.29771		8.34000	79.32129		4,394,293,410,000,000.00	26,578,000,000	70,308,751,500.00	
R210		On 31/03/2028	Spot Bond	1.77000	172.67689		1.75000	173.06371		17,111,128,257,000.00	9,667,304,100	36,624,147,500.00	
R211		On 31/01/2017	Spot Bond	1.50000	130.17958		1.50000	130.18178		107,378,100,000.00	71,585,400	30,938,378,200.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R212	On 31/01/2022	Spot Bond	1.67500	136.44152		1.67500	136.44316			183,398,304,040,000.00	09,491,524,800	69,280,062,400.00
R213	On 28/02/2031	Spot Bond	8.22000	89.73796		8.21000	89.79957			1,461,475,252,100,000.00	94,340,055,000	16,753,645,500.00
R214	On 28/02/2041	Spot Bond	8.36500	80.80110		8.36500	80.78311			9,095,793,586,250,000.00	87,363,250,000	20,636,338,100.00
R228C	On 15/09/2015	Spot Bond	6.27000	97.09776		6.27000	97.08157			0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.19000	94.24194		6.19000	94.22633			0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.20000	91.39966		6.20000	91.38450			0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.34000	98.49446		6.34000	98.47762			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.21000	95.56510		6.21000	95.54904			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.19000	92.70949		6.19000	92.69397			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.25000	89.83518		6.25000	89.81999			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.75500	86.16297		6.75500	86.14725			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.80500	83.23746		6.80500	83.22216			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.05000	79.88292		7.05000	79.86772			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.03000	77.21873		7.03000	77.20407			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.01000	74.65782		7.01000	74.64369			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.00000	72.16273		7.00000	72.14909			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.15000	69.19498		7.15000	69.18162			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.13000	66.88075		7.13000	66.86788			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.23000	64.19058		7.23000	64.17806			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.20000	62.07211		7.20000	62.06005			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.17000	60.04095		7.17000	60.02933			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.14000	58.09309		7.14000	58.08189			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.10000	56.26950		7.10000	56.25871			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.06000	54.52424		7.06000	54.51385			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R345C	On 21/06/2024	Spot Bond	7.71000	49.70084	7.71000	49.69051				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.67000	48.03590	7.67000	48.02597				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.63000	46.44466	7.63000	46.43511				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.59000	44.92347	7.59000	44.91428				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.55000	43.46889	7.55000	43.46004				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.51000	42.07766	7.51000	42.06914				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.47000	40.74669	7.47000	40.73849				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.43000	39.47308	7.43000	39.46517				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	103.62234				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.94173				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	104.13608				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	102.87543				0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.33548				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	22.34988	100.00000	22.29392				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	15.57459	100.00000	15.53602				0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond	100.00000	28.81564	100.00000	28.74584				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000	61.52537	100.00000	61.37131				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000	28.45507	100.00000	28.38614				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000	21.51516	100.00000	21.45967				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000	7.75814	100.00000	7.73406				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000	13.25355	100.00000	13.21937				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000	11.33260	100.00000	11.30338				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000	9.46127	100.00000	9.43687				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFB01	On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.74962			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.27661			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.30491			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.53314			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.56013			0.00	20,000,000	10,000,000.00
RDFC13	On 24/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.28480			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.52472			0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.46016			0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000	16.42848		100.00000	16.38868			0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000	11.52458		100.00000	11.49667			0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000	9.54826		100.00000	9.52513			0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000	8.82298		100.00000	8.80160			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.84901			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.45297			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.01249			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.31548			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.44791			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.46128			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.32628			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.82749			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.32969			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	84.63985			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP006	On 30/04/2019	Spot Bond	0.00000		100.00000		0.00000	83.51498			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	89.88074			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	88.78305			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.91301			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000		100.00000		0.00000	81.36035			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000		100.00000		0.00000	93.60002			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000		103.58628		12.35000	103.55200			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000		15.08701		100.00000	15.04923			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.51133			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000		5.84512		100.00000	5.83080			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000		25.38293		100.00000	25.32008			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000		58.47637		100.00000	58.32994			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000		14.58247		100.00000	14.56460			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000		31.23680		100.00000	31.15858			0.00	0	0.00
RPS001	On 16/11/2022	Spot Bond	0.00000		100.00000		0.00000	105.68072			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000		100.00000		0.00000	79.13980			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.61000		110.56189		8.61000	110.53628			0.00	0	795,700,000.00
RW23	On 10/12/2023	Spot Bond	8.77000		107.16135		8.77000	107.13609			0.00	0	20,100,000,000.00
RW28	On 10/12/2028	Spot Bond	9.44000		91.33733		9.44000	109.01892			0.00	0	55,900,000,000.00
SBC2	On 28/04/2016	Spot Bond	0.00000		100.00000		0.00000	97.47346			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.57000		108.59236		7.57000	108.57008			0.00	0	1,260,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000		107.67700		10.00000	107.64900			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.56487			0.00	60,000,000	30,000,000.00
SBK14	On 01/12/2017	Spot Bond	8.83000	104.94836		8.83000	104.92345			0.00	0	100,000,000.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	102.18852			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.35757			0.00	0	0.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	102.65121			0.00	500,000,000	500,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.32651			0.00	140,000,000	70,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.30352			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	100.00000		0.00000	100.57988			0.00	80,000,000	50,000,000.00
SBK21	On 28/01/2025	Spot Bond	0.00000	100.00000		0.00000	101.42214			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.01000	103.62095		7.01000	103.60128			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.54500	103.44213		8.54500	103.41835			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.60000	103.01765		7.60000	102.99696			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	102.84732		7.96000	102.82572			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.36000	103.13152		7.36000	103.11144			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.18000	100.37386		8.18000	100.35198			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.50500	103.06270		7.50500	103.04225			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.73000	102.95608		7.73000	102.93506			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.16447			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	99.71258			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.83000	102.45155		7.83000	102.43017			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.62583			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.01894			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	101.22048			0.00	0	1,800,000,000.00
SBS19	On 23/06/2021	Spot Bond	8.78000	109.16917		8.78000	109.14340			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS20	On 15/05/2026	Spot Bond		9.67000	106.14243		9.67000	106.11475			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond		0.00000	100.00000		0.00000	100.82577			0.00	60,000,000	30,000,000.00
SBS22	On 24/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.65593			0.00	0	1,500,000,000.00
SBS23	On 23/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.77956			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond		0.00000	100.00000		0.00000	102.80357			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond		8.62500	103.78643		8.62500	103.76221			0.00	0	692,800,000.00
SBS26U	On 28/02/2017	Spot Bond		100.00000	20.89089		100.00000	20.84414			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond		9.06000	107.35373		9.06000	107.32746			0.00	0	2,500,000,000.00
SBS28	On 23/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.91728			0.00	0	1,000,000,000.00
SBS29	On 12/06/2019	Spot Bond		8.57000	102.85389		8.57000	102.83018			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond		9.68000	92.72681		9.68000	92.70260			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.70478			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond		9.42000	105.35740		9.42000	105.33075			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.01492			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.01764			0.00	0	0.00
SBS34	On 19/09/2024	Spot Bond		9.57000	103.41698		9.57000	103.39071			0.00	0	1,450,000,000.00
SBS35	On 29/01/2018	Spot Bond		0.00000	100.00000		0.00000	101.08851			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond		0.00000	100.00000		0.00000	101.11787			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond		8.59000	98.79658		8.59000	98.77362			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond		9.69000	97.60492		9.69000	97.57941			0.00	0	0.00
SBS39	On 29/01/2030	Spot Bond		10.26000	97.30249		10.26000	97.27560			410,400,000,000.00	40,000,000	20,000,000.00
SBS4	On 16/11/2021	Spot Bond		9.01000	101.02852		9.01000	101.00393			0.00	0	133,500,000.00
SBS9	On 07/07/2016	Spot Bond		7.37000	107.29240		7.37000	107.27095			589,600,000,000.00	80,000,000	370,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBSI11	On 07/12/2023	Spot Bond	2.37000	126.11301		2.37000	272.76161			284,400,000,000.00	120,000,000	60,000,000.00
SBSI12	On 31/01/2017	Spot Bond	2.14500	101.00639		2.14500	128.67622			42,900,000,000.00	20,000,000	430,000,000.00
SCM10U	On 15/09/2017	Spot Bond	100.00000	21.95906		100.00000	21.90587			0.00	0	0.00
SF2A2U	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2BU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2CU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SF2DU	On 11/02/2045	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
SGI002	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.40148			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000	21.48640		100.00000	21.43435			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000	165.13484		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.77000	113.42982		2.77000	127.23868			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000	103.08683		6.50000	103.06871			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.30652			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.87995			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.46271			0.00	0	1,000,000,000.00
SHS05	On 29/06/2017	Spot Bond	8.81000	101.92306		8.81000	101.89892			0.00	0	287,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.99711			0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.71457			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.02073			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	22.83767		100.00000	22.78048			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.67700		10.00000	107.64900			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.25511			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	88.45339		100.00000	88.24428			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.21854			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS16U	On 29/06/2016	Spot Bond	100.00000		40.55579	100.00000	40.45536				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		33.59813	100.00000	33.51492				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		29.20840	100.00000	29.13686				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.12000		102.65145	9.12000	102.62658				0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.45863				0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.91894				0.00	3,200,000,000	1,600,000,000.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.00000	0.00000	100.64875				0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.62000		103.62327	7.62000	103.60187				0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.64500		101.22163	8.64500	101.03332				0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.18000		100.37386	8.18000	100.35198				0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000	0.00000	100.60349				0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.71243				0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000	0.00000	101.04382				0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.57591				0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000	0.00000	100.59143				0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000	0.00000	100.48554				0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.88000		104.34071	7.88000	104.31856				0.00	0	900,000,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.32859				0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.59629				0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000	0.00000	101.41058				0.00	0	200,000,000.00
SSA06	On 16/04/2020	Spot Bond	8.86000		100.32693	8.86000	100.30304				0.00	0	586,600,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000	0.00000	100.49195				0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000	0.00000	99.95761				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.25699			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.80000		90.47124		8.80000	90.44984			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.80000		90.47124		8.80000	90.44984			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.55000		96.32433		8.55000	96.30204			0.00	0	0.00
SSN008	On 18/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.13077			0.00	0	0.00
SSN009	On 15/09/2017	Spot Bond	7.66000		101.52676		7.66000	101.50601			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.49500		109.69618		2.49500	110.11337			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.29500		101.11307		8.29500	101.09050			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.53985			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.77000		107.71428		9.77000	107.68605			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.43844			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.05000		76.48025		10.05000	76.45987			0.00	0	2,500,000,000.00
SSN024	On 21/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.34086			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.36675			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000		100.00000		0.00000	99.97909			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.52669			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000		100.00000		0.00000	99.92290			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.59361			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	100.08005			0.00	0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.15262			0.00	0	0.00
SY1218	On 21/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
SY1220	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.36984			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.37158			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1222	On 05/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.26411			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.10611			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.06838			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond		0.00000	100.00000		0.00000	99.02099			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.97005			0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond		0.00000	100.00000		0.00000	98.84279			0.00	0	0.00
SY1230	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	98.65384			0.00	0	0.00
SY1231	On 10/06/2015	Spot Bond		0.00000	100.00000		0.00000	98.63169			0.00	0	0.00
SY1232	On 17/06/2015	Spot Bond		0.00000	100.00000		0.00000	98.51566			0.00	0	0.00
SY1233	On 22/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.49941			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond		6.57000	102.76114		6.57000	102.74289			2,299,500,000,000.00	350,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond		8.42000	103.84961		8.42000	103.82609			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond		100.00000	58.46753		100.00000	58.32112			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.23086			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.96104			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond		0.00000	100.00000		0.00000	100.44076			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.06844			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	100.07220			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.60148			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond		0.00000	100.00000		0.00000	98.69801			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.02061			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.05620			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond		7.62000	102.68507		7.62000	102.66386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.30265			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.33733			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.41019		7.83000	101.38867			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.28358			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.32693			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.39280			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.28358			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.32693			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	84.95534			7.16000	101.27117			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.41186			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.40493			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.57116			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.54866			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	102.22683			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	102.14937			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.28184			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.33733			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000		101.57010		8.73000	101.54613			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.00405			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.32693			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.51500	98.21118			8.51500	100.55803			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	100.81884			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.34252			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.41533			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11B2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.39627			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.40530			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.56769			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.56077			0.00	0	0.00
TH11C3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	101.51688			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.10632			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.11321			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond		0.00000	100.00000		0.00000	102.10010			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond		0.00000	100.00000		0.00000	100.57980			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.59919			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond		8.79000	101.87195		8.79000	102.13727			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.58756			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.61470			0.00	0	0.00
TH12A6	On 21/08/2019	Spot Bond		8.70000	100.16577		8.70000	100.14221			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.86608			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.91208			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond		8.81000	96.52023		8.81000	99.12244			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.64955			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond		0.00000	100.00000		0.00000	100.64955			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.96376			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.71139			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	100.71139			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond		0.00000	100.00000		0.00000	101.05545			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.96103			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.96103			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.42561			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.34427			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.80612		101.06155	6.78911			0.00	0	0.00
THE8A2	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8A3	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8B1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8C1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE8D1	On 18/04/2036	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
THE9A1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.55587			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.31810			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.77220			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.31810			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.33554			0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.34427			0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.30763			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.33554			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.43146			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.43146			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.43146			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.57092			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.60577			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.56220			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9D1	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.25835			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000		100.00000		0.00000	102.30180			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	102.28442			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	6.66000		105.27766		6.66000	105.25858			0.00	0	1,094,500,000.00
TL20	On 22/02/2020	Spot Bond	9.14000		88.48559		9.14000	88.43322			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000		107.67700		10.00000	107.64900			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.74000		106.87157		7.74000	106.84915			0.00	0	30,360,100,000.00
TN20	On 17/09/2020	Spot Bond	8.96000		106.77753		8.96000	106.75210		10,752,000,000,000.00	1,200,000,000	21,505,850,000.00	
TN20U	On 14/04/2020	Spot Bond	100.00000	1.09715		100.00000	1.09443				0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.22500		113.34873		9.22500	113.32049			0.00	0	11,500,000,000.00
TN25	On 19/08/2025	Spot Bond	9.48000		101.00607		9.48000	100.98022			0.00	0	16,130,000,000.00
TN27	On 14/11/2027	Spot Bond	9.52000		98.69779		9.52000	98.67243		3,808,000,000,000.00	400,000,000	10,589,956,000.00	
TN30	On 09/10/2030	Spot Bond	9.86000		109.84414		9.86000	109.81510			0.00	0	3,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.27500		109.18695		10.27500	109.15690			0.00	0	2,500,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.27927			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.62493			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.74789			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.76649			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.76837			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	100.85995			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000		100.00000		0.00000	101.04976			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000		100.00000		0.00000	100.76745			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.53647			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.67700		10.00000	107.64900			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.57639			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.60836			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.35815			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.44638			0.00	0	1,100,000,000.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.83951		10.00000	99.81278			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.84350		9.75000	99.81744			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.84628		100.00000	9.82088			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.15581			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.16500			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.17009			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.17111			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.19936			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.26068			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	13.01907		100.00000	12.98647			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.83597			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.58312			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.83477			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.57680			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.00777			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.78749			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	97.50831			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	97.21690			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.94571			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP175	On 17/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.27023			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	99.12255			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond		0.00000	100.00000		0.00000	95.88753			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond		0.00000	100.00000		0.00000	95.42464			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	95.07526			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	94.42584			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.38774			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond		0.00000	100.00000		0.00000	94.21519			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond		0.00000	100.00000		0.00000	93.83705			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond		0.00000	100.00000		0.00000	93.49704			0.00	0	0.00
TSP186	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	93.09589			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	14.02742		100.00000	13.99229			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond		100.00000	96.05263		100.00000	95.80052			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.25952			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.23349			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.14411			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.10547			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.93151			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.75784			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.73014			0.00	0	0.00
TWC086	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.48965			0.00	0	0.00
TWC087	On 02/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.46658			0.00	0	0.00
TWC088	On 23/04/2015	Spot Bond		100.00000	92.63959		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
TWCJ16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.38473			0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.51644			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.24295			0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.47370			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.71000		109.73187		8.71000	109.70645			0.00	0	0.00
UTR042	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
UTR043	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
VJA01U	On 20/01/2023	Spot Bond	100.00000		7.64658		100.00000	7.63110			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.47009		100.00000	7.45496			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.94874			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.11611			0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		69.12879		100.00000	68.99811			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.88071			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.90859			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.90982			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.88638			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.88322			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.17938		100.00000	7.16485			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.00288		100.00000	6.98871			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00021		100.00000	0.00020			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.76000		110.36567		6.76000	110.34540			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.94000		234.96558		1.94000	234.96670			0.00	0	1,000,000,000.00
WSP1	On 28/05/2015	Spot Bond	6.43000		103.33495		6.43000	103.31695			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.28000		106.29605		7.28000	106.27505			0.00	0	5,000,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP3	On 28/05/2019	Spot Bond	7.60000	107.82079		7.60000	107.79857			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.81500	107.85613		7.81500	107.83329			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.85000	108.43377		7.85000	108.41071			19,154,000,000,000.00	2,440,000,000	3,310,000,000.00
Z014	On 30/06/2015	Spot Bond	6.06000	98.41506		6.06000	98.39898			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.99000	96.69932		5.99000	96.68364			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.06000	98.39898		6.06000	98.38291			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.99000	73.33538		6.99000	73.32146			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	67.24026		100.00000	67.11269			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	35.59112		100.00000	35.52359			0.00	0	0.00
Total for j-Bonds :										1.33e+017	24,005,156,300	5031546064800.00
Grand Total:										1.33e+017	24,005,307,307	5031550009425.00