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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 10/03/2015

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 12/03/2015	Any day expiry		12.22270	12.22270		12.05510	12.05510		17.48	0.00	0	340.00
\$ / R	On 16/03/2015	Foreign Exchange Future		12.22860	12.22860		12.06270	12.06270		16.11	591,558,525.00	48,375	520,784.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.10	Put	0.00000	0.00000	0.00000	0.00000	0.000	20.01	0.00	0	69,965.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.32	Put	0.00000	0.00000	0.00000	0.00000	0.000	20.69	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.51	Put	0.00000	0.00000	0.00000	0.00000	0.000	21.28	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.70	Put	0.00010	0.00000	0.00150	0.00000	0.000	21.87	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.75	Put	0.00020	0.00000	0.00340	0.00000	0.000	22.03	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.79	Put	0.00040	0.00000	0.00640	0.00001	0.000	22.15	0.00	0	1,112.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.80	Put	0.00040	0.00000	0.00740	0.00001	0.000	22.18	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	10.90	Put	0.00250	0.00000	0.02320	0.00002	0.003	22.49	0.00	0	46,165.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Put	0.01210	0.00001	0.05110	0.00005	0.012	22.80	0.00	0	76,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.00	Call	1,228.61210	1.22861	1,062.75110	1.06275	1,228.612	22.80	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.25	Call	978.71670	0.97872	813.06240	0.81306	978.717	21.56	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.30	Put	0.17130	0.00017	0.53330	0.00053	0.171	21.22	0.00	0	9,950.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.35	Put	0.25110	0.00025	0.78250	0.00078	0.251	20.87	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.40	Call	828.96740	0.82897	663.84460	0.66384	828.967	20.52	0.00	0	150.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Call	809.02760	0.80903	644.03120	0.64403	809.028	20.39	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.42	Put	0.42760	0.00043	1.33120	0.00133	0.428	20.39	0.00	0	500.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 16/03/2015	Foreign Exchange Future	11.46	Put	0.57850	0.00058	1.81700	0.00182	0.579	20.11	0.00	0	9,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.54	Call	689.65320	0.68965	526.23320	0.52623	689.653	19.55	0.00	0	9,300.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Call	679.73450	0.67973	516.52970	0.51653	679.734	19.48	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.55	Put	1.13450	0.00113	3.82970	0.00383	1.135	19.48	0.00	0	50.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.60	Call	630.24130	0.63024	468.38000	0.46838	630.241	19.14	0.00	0	250.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.65	Call	580.96540	0.58097	420.99910	0.42100	580.965	18.79	0.00	0	145.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.72	Put	4.12030	0.00412	13.75170	0.01375	4.120	18.48	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.75	Call	483.78780	0.48379	329.61330	0.32961	483.788	18.34	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.76	Call	474.19590	0.47420	320.79760	0.32080	474.196	18.30	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.81	Call	426.70840	0.42671	277.83910	0.27784	426.708	18.08	0.00	0	20,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.90	Call	343.86940	0.34387	206.25700	0.20626	343.869	17.67	0.00	0	100.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.91	Put	16.33530	0.01634	46.14360	0.04614	16.335	17.63	0.00	0	7,500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	11.95	Call	299.87080	0.29987	170.42540	0.17043	299.871	17.45	0.00	0	7,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Call	257.78950	0.25779	137.90420	0.13790	257.790	17.23	0.00	0	5,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.00	Put	29.18950	0.02919	75.20420	0.07520	29.189	17.23	0.00	0	500.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.05	Call	218.04140	0.21804	109.01020	0.10901	218.041	17.00	0.00	0	1,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.06	Call	210.40970	0.21041	104.45670	0.10446	210.410	16.96	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.50	Call	26.92070	0.02692	12.91330	0.01291	26.921	18.21	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.58	Call	17.90640	0.01791	8.69840	0.00870	17.906	18.88	0.00	0	50,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.61	Call	15.35590	0.01536	7.50570	0.00751	15.356	19.14	0.00	0	23,800.00
\$ / R	On 16/03/2015	Foreign Exchange Future	12.82	Call	5.26490	0.00526	2.27900	0.00228	5.265	20.90	0.00	0	10,000.00
\$ / R	On 16/03/2015	Foreign Exchange Future	13.05	Call	1.49610	0.00150	0.56780	0.00057	1.496	22.44	0.00	0	24,155.00
\$ / R	On 16/03/2015	Foreign Exchange Future	14.20	Call	0.01050	0.00001	0.00680	0.00001	0.011	31.00	0.00	0	46,165.00
\$ / R	On 17/03/2015	Any day expiry			12.23060	12.23060	12.06460	12.06460		16.33	0.00	0	1,220.00
\$ / R	On 17/03/2015	Any day expiry	11.68	Call	554.39760	0.55440	397.71900	0.39772	554.398	18.03	0.00	0	7,000.00
\$ / R	On 23/03/2015	Any day expiry			12.24250	12.24250	12.07620	12.07620		15.96	0.00	0	0.00
\$ / R	On 23/03/2015	Any day expiry	12.09	Call	232.64180	0.23264	140.87960	0.14088	232.642	15.69	0.00	0	5,000.00
\$ / R	On 23/03/2015	Any day expiry	12.12	Call	213.79750	0.21380	128.28800	0.12829	213.798	15.74	0.00	0	5,000.00
\$ / R	On 23/03/2015	Any day expiry	12.53	Call	59.59270	0.05959	0.00000	0.00000	59.593	17.70	600,000.00	10,000	10,000.00
\$ / R	On 27/03/2015	Any day expiry			12.25040	12.25040	12.08400	12.08400		16.21	0.00	0	2,936.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	0.36860	0.00037	0.66680	0.00067	0.369	20.72	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	1.04910	0.00105	1.78220	0.00178	1.049	19.46	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	1.55680	0.00156	2.73620	0.00274	1.557	18.68	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	649.11880	0.64912	496.13750	0.49614	649.119	15.34	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	467.52330	0.46752	335.20130	0.33520	467.523	15.36	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	0.11490	0.00011	0.17650	0.00018	0.115	27.30	0.00	0	300.00
\$ / R	On 30/03/2015	Any day expiry			12.25630	12.25630	12.08980	12.08980		15.86	0.00	0	1,157.00
\$ / R	On 01/04/2015	Any day expiry			12.26030	12.26030	12.09370	12.09370		15.93	0.00	0	1,090.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	2.91040	0.00291	5.19380	0.00519	2.910	17.25	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	201.19180	0.20119	135.26040	0.13526	201.192	15.91	0.00	0	22,187.00
\$ / R	On 02/04/2015	Any day expiry			12.26230	12.26230	12.09560	12.09560		15.97	0.00	0	0.00
\$ / R	On 02/04/2015	Any day expiry	11.81	Call	490.31620	0.49032	362.14710	0.36215	490.316	15.02	0.00	0	2,500.00
\$ / R	On 09/04/2015	Any day expiry			12.27620	12.27620	12.21100	12.21100		15.72	0.00	0	0.00
\$ / R	On 09/04/2015	Any day expiry	12.21	Call	253.40310	0.25340	0.00000	0.00000	253.403	15.62	1,130,600.00	5,000	2,500.00
\$ / R	On 28/04/2015	Any day expiry			12.31420	12.31420	12.14650	12.14650		15.66	0.00	0	2,729.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	2.46840	0.00247	3.88790	0.00389	2.468	15.62	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	7.09450	0.00709	13.11680	0.01312	7.095	14.38	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	450.55070	0.45055	347.59400	0.34759	450.551	14.87	0.00	0	250.00

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\$ / R	On 28/04/2015	Any day expiry	15.15	Call	10.79960	0.01080	9.66150	0.00966	10.800	27.82	0.00	0	300.00
\$ / R	On 13/05/2015	Any day expiry			12.34440	12.34440	12.17610	12.17610		15.69	0.00	0	6,000.00
\$ / R	On 15/05/2015	Any day expiry			12.34850	12.34850	12.18010	12.18010		15.70	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry			12.37280	12.37280	12.20430	12.20430		15.54	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	7.27510	0.00728	9.99890	0.01000	7.275	14.91	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	9.83200	0.00983	13.74970	0.01375	9.832	14.42	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	16.53110	0.01653	26.00310	0.02600	16.531	13.86	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	611.45920	0.61146	498.47660	0.49848	611.459	14.36	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	431.35780	0.43136	343.59100	0.34359	431.358	15.17	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	28.68510	0.02869	25.88870	0.02589	28.685	27.71	0.00	0	300.00
\$ / R	On 03/06/2015	Any day expiry			12.38690	12.38690	12.21830	12.21830		15.68	0.00	0	0.00
\$ / R	On 03/06/2015	Any day expiry	11.93	Call	612.94940	0.61295	502.64760	0.50265	612.949	14.37	0.00	0	10,000.00
\$ / R	On 09/06/2015	Any day expiry			12.39910	12.39910	12.23040	12.23040		15.62	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			12.40510	12.40510	12.23650	12.23650		15.63	688,371,404.10	55,491	772,222.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	9.54130	0.00954	12.54120	0.01254	9.541	14.99	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	9.93030	0.00993	13.08290	0.01308	9.930	14.93	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	10.97350	0.01097	14.53880	0.01454	10.973	14.78	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	15.71890	0.01572	21.21570	0.02122	15.719	14.22	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	16.35890	0.01636	22.12070	0.02212	16.359	14.16	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	40.16920	0.04017	0.00000	0.00000	40.169	13.78	1,807,614.00	45,000	45,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	982.24840	0.98225	837.00240	0.83700	982.248	13.84	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	965.28690	0.96529	820.96500	0.82097	965.287	13.85	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	60.18690	0.06019	84.46500	0.08447	60.187	13.85	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	882.36210	0.88236	742.98030	0.74298	882.362	13.90	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	842.14790	0.84215	705.44100	0.70544	842.148	13.92	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	192.30010	0.19230	255.30190	0.25530	192.300	14.54	0.00	0	34,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	200.40780	0.20041	0.00000	0.00000	200.408	14.59	1,402,854.60	7,000	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.20	Put	281.93930	0.28194	0.00000	0.00000	281.939	15.08	1,127,757.20	4,000	4,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	438.79200	0.43879	355.83870	0.35584	438.792	15.36	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	356.75970	0.35676	288.88730	0.28889	356.760	15.97	0.00	0	30,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	451.65970	0.45166	552.38730	0.55239	451.660	15.97	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	335.72680	0.33573	271.54490	0.27154	335.727	16.17	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	312.83380	0.31283	252.74390	0.25274	312.834	16.41	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	217.04040	0.21704	175.32290	0.17532	217.040	17.66	1,519,282.80	7,000	47,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Put	811.94040	0.81194	938.82290	0.93882	811.940	17.66	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	176.59190	0.17659	142.99150	0.14299	176.592	18.42	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	142.42470	0.14242	115.82830	0.11583	142.425	19.25	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	137.55920	0.13756	0.00000	0.00000	137.559	19.39	12,380,328.00	90,000	45,000.00
\$ / R	On 26/06/2015	Any day expiry			12.43570	12.43570	12.26620	12.26620		15.77	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	14.81150	0.01481	18.23380	0.01823	14.812	14.76	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	28.37200	0.02837	39.39950	0.03940	28.372	13.76	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	414.64870	0.41465	339.61030	0.33961	414.649	15.80	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	51.41200	0.05141	49.38260	0.04938	51.412	28.28	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.44450	12.44450	12.27470	12.27470		15.74	56,057,200.00	4,500	8,000.00
\$ / R	On 29/07/2015	Any day expiry			12.50780	12.50780	12.33620	12.33620		15.83	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	20.98950	0.02099	26.35860	0.02636	20.989	14.27	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	41.12380	0.04112	52.11950	0.05212	41.124	13.70	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	420.18960	0.42019	349.50460	0.34950	420.190	16.48	0.00	0	250.00

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\$ / R	On 29/07/2015	Any day expiry	16.15	Call	86.50840	0.08651	75.20610	0.07521	86.508	28.72	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.57120	12.57120	12.39780	12.39780		15.87	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	29.25520	0.02926	34.88490	0.03488	29.255	14.30	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	52.42300	0.05242	61.41970	0.06142	52.423	13.72	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	416.65430	0.41665	350.59010	0.35059	416.654	17.12	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	105.83590	0.10584	84.82630	0.08483	105.836	28.71	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.60180	12.60180	12.42750	12.42750		15.94	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.61050	12.61050	12.43590	12.43590		15.92	104,591,487.00	8,294	71,838.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	22.67960	0.02268	26.83630	0.02684	22.680	14.63	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	2,034.74450	2.03474	1,864.51940	1.86452	2,034.745	14.57	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	44.81880	0.04482	51.94290	0.05194	44.819	13.95	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,656.74710	1.65675	1,489.45670	1.48946	1,656.747	13.92	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	46.24710	0.04625	53.55670	0.05356	46.247	13.92	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	62.92990	0.06293	72.40310	0.07240	62.930	13.59	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	72.04910	0.07205	87.52920	0.08753	72.049	13.45	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	106.18340	0.10618	131.49160	0.13149	106.183	13.49	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	114.51800	0.11452	141.33860	0.14134	114.518	13.52	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	1,138.36710	1.13837	992.94160	0.99294	1,138.367	13.58	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	858.73560	0.85874	739.26170	0.73926	858.736	14.05	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	617.69160	0.61769	526.08480	0.52608	617.692	15.61	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	434.59350	0.43459	368.48160	0.36848	434.593	17.27	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	356.16410	0.35616	301.79060	0.30179	356.164	18.26	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	257.57270	0.25757	218.07300	0.21807	257.573	19.94	0.00	0	115,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	221.00160	0.22100	187.55830	0.18756	221.002	20.72	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	193.31160	0.19331	164.54950	0.16455	193.312	21.45	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.64090	12.64090	12.46550	12.46550		16.02	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	36.63160	0.03663	42.11950	0.04212	36.632	14.17	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	62.71670	0.06272	70.93920	0.07094	62.717	13.65	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	90.30380	0.09030	113.65030	0.11365	90.304	13.28	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	414.82240	0.41482	353.54800	0.35355	414.822	17.80	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	283.40850	0.28341	241.28950	0.24129	283.408	19.82	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	126.02340	0.12602	103.03950	0.10304	126.023	28.38	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry			12.70580	12.70580	12.52890	12.52890		16.08	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	10.80	Put	42.29920	0.04230	48.67670	0.04868	42.299	14.00	0.00	0	300.00
\$ / R	On 28/10/2015	Any day expiry	11.15	Put	70.68040	0.07068	80.63470	0.08063	70.680	13.55	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	13.56	Call	416.45770	0.41646	359.38520	0.35939	416.458	18.44	0.00	0	250.00
\$ / R	On 28/10/2015	Any day expiry	16.98	Call	149.55160	0.14955	125.17870	0.12518	149.552	28.03	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry			12.76640	12.76640	12.58810	12.58810		16.12	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	10.80	Put	46.87370	0.04687	53.62610	0.05363	46.874	13.85	0.00	0	300.00
\$ / R	On 25/11/2015	Any day expiry	11.15	Put	76.97810	0.07698	87.39830	0.08740	76.978	13.45	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	13.85	Call	417.04230	0.41704	363.76000	0.36376	417.042	19.03	0.00	0	250.00
\$ / R	On 25/11/2015	Any day expiry	17.45	Call	151.43290	0.15143	127.63730	0.12764	151.433	27.96	0.00	0	300.00
\$ / R	On 08/12/2015	Any day expiry			12.79460	12.79460	12.61560	12.61560		16.20	0.00	0	276.00
\$ / R	On 11/12/2015	Foreign Exchange Future			12.80110	12.80110	12.62200	12.62200		16.20	39,811,421.00	3,110	53,038.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Put	60.53860	0.06054	68.81470	0.06881	60.539	13.58	0.00	0	8,917.00
\$ / R	On 11/12/2015	Foreign Exchange Future	10.95	Call	1,911.63860	1.91164	1,740.81470	1.74081	1,911.639	13.58	0.00	0	4,331.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.00	Call	1,865.98980	1.86599	1,695.66360	1.69566	1,865.990	13.52	0.00	0	1,177.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.20	Call	1,686.18080	1.68618	1,518.14020	1.51814	1,686.181	13.30	0.00	0	40,051.00

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 11/12/2015	Foreign Exchange Future	11.40	Call	1,511.48230		1.51148		1,350.06330	1.35006	1,511.482	13.09	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.61	Put	152.52700		0.15253		183.95840	0.18396	152.527	13.17	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.75	Put	192.34190		0.19234		228.60430	0.22860	192.342	13.41	0.00	0	25,000.00
\$ / R	On 11/12/2015	Foreign Exchange Future	11.80	Put	207.98390		0.20798		246.00510	0.24601	207.984	13.49	0.00	0	1,100.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.00	Call	652.58670		0.65259		570.36510	0.57037	652.587	16.73	0.00	0	1,197.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.10	Call	622.42870		0.62243		544.01580	0.54402	622.429	16.99	0.00	0	13,248.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.20	Call	594.18290		0.59418		519.40890	0.51941	594.183	17.25	0.00	0	677.00
\$ / R	On 11/12/2015	Foreign Exchange Future	13.44	Call	533.48990		0.53349		465.96570	0.46597	533.490	17.89	0.00	0	40,051.00
\$ / R	On 11/12/2015	Foreign Exchange Future	14.37	Call	364.35060		0.36435		318.46570	0.31847	364.351	20.20	0.00	0	580.00
\$ / R	On 11/12/2015	Foreign Exchange Future	15.00	Call	290.82680		0.29083		255.80190	0.25580	290.827	21.67	0.00	0	33,600.00
\$ / R	On 21/12/2015	Any day expiry			12.82320		12.82320		12.64360	12.64360		16.14	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	10.80	Put	49.53420		0.04953		57.15300	0.05715	49.534	13.64	0.00	0	300.00
\$ / R	On 21/12/2015	Any day expiry	11.15	Put	80.13800		0.08014		91.98820	0.09199	80.138	13.26	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	14.15	Call	414.92350		0.41492		362.84120	0.36284	414.923	19.61	0.00	0	250.00
\$ / R	On 21/12/2015	Any day expiry	17.87	Call	150.63970		0.15064		125.06920	0.12507	150.640	27.74	0.00	0	300.00
\$ / R	On 12/02/2016	Any day expiry			12.94140		12.94140		12.75840	12.75840		16.29	0.00	0	0.00
\$ / R	On 12/02/2016	Any day expiry	11.60	Put	152.60660		0.15261		178.95020	0.17895	152.607	12.72	0.00	0	1,000.00
\$ / R	On 12/02/2016	Any day expiry	15.40	Call	347.07290		0.34707		315.19880	0.31520	347.073	22.03	0.00	0	1,000.00
\$ / R	On 11/03/2016	Any day expiry			13.00390		13.00390		12.81900	12.81900		16.29	0.00	0	272.00
\$ / R	On 14/03/2016	Foreign Exchange Future			13.01060		13.01060		12.82510	12.82510		16.29	0.00	0	0.00
\$ / R	On 14/03/2016	Foreign Exchange Future	11.80	Put	206.35410		0.20635		245.61230	0.24561	206.354	12.80	0.00	0	1,000.00
\$ / R	On 14/03/2016	Foreign Exchange Future	15.75	Call	372.16240		0.37216		346.85410	0.34685	372.162	22.82	0.00	0	1,000.00
\$ / R	On 09/06/2016	Any day expiry			13.19210		13.19210		13.00350	13.00350		16.83	0.00	0	264.00
\$ / R	On 13/06/2016	Foreign Exchange Future			13.20050		13.20050		13.01170	13.01170		16.82	0.00	0	0.00
\$ / R	On 15/09/2016	Any day expiry			13.39660		13.39660		13.20440	13.20440		17.18	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.40500		13.40500		13.21260	13.21260		17.18	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.58440		13.58440		13.38890	13.38890		17.44	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.59490		13.59490		13.39910	13.39910		17.44	0.00	0	0.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future			12.22860		12.22860		12.06270	12.06270		16.11	1,504,117.80	123	1,586.00
\$ / R MAXI	On 16/03/2015	Foreign Exchange Future	11.28	Call	94,874.69370		0.94875		78,315.70880	0.78316	94,874.694	21.36	0.00	0	420.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.40510		12.40510		12.23650	12.23650		15.63	7,678,756.90	619	932.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.61050		12.61050		12.43590	12.43590		15.92	126,105.00	10	126.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.80110		12.80110		12.62200	12.62200		16.20	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			13.01060		13.01060		12.82510	12.82510		16.29	0.00	0	0.00
£ / R	On 16/03/2015	Foreign Exchange Future			18.44310		18.44310		18.21540	18.21540		12.63	44,355,655.50	2,405	20,326.00
£ / R	On 16/03/2015	Foreign Exchange Future	16.72	Put	0.06510		0.00007		0.14240	0.00014	0.065	23.15	0.00	0	25,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.00	Put	0.18390		0.00018		0.58770	0.00059	0.184	21.19	0.00	0	5,592.00
£ / R	On 16/03/2015	Foreign Exchange Future	17.50	Put	1.42380		0.00142		6.44100	0.00644	1.424	17.68	0.00	0	3,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	18.43	Call	126.71320		0.12671		57.32880	0.05733	126.713	12.73	0.00	0	7,500.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.00	Call	11.45390		0.01145		5.20080	0.00520	11.454	15.65	0.00	0	570.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.25	Call	3.86770		0.00387		2.03560	0.00204	3.868	17.03	0.00	0	5,000.00
£ / R	On 16/03/2015	Foreign Exchange Future	19.64	Call	0.77560		0.00078		0.63180	0.00063	0.776	19.15	0.00	0	21,000.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.69870		18.69870		18.46740	18.46740		13.87	42,352,555.50	2,265	24,537.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	48.00240		0.04800		0.00000	0.00000	48.002	13.66	1,344,067.20	28,000	14,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	189.86630		0.18987		0.00000	0.00000	189.866	16.38	2,658,128.20	14,000	14,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.99970		18.99970		18.75980	18.75980		14.73	151,997.60	8	1,506.00

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 11/12/2015	Foreign Exchange Future			19.28580		19.28580		19.03810	19.03810		15.15	0.00	0	0.00
£ / R	On 14/03/2016	Foreign Exchange Future			19.60500		19.60500		19.34710	19.34710		15.38	0.00	0	0.00
¥ / R	On 16/03/2015	Foreign Exchange Future			0.10096		0.10096		0.09965	0.09965		17.31	0.00	0	560.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10254		0.10254		0.10120	0.10120		16.82	0.00	0	13,998.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10441		0.10441		0.10302	0.10302		15.35	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10621		0.10621		0.10477	0.10477		15.34	0.00	0	0.00
€ / R	On 16/03/2015	Foreign Exchange Future			13.15240		13.15240		13.08980	13.08980		14.51	17,150,729.60	1,304	68,411.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.45	Put	1.13930		0.00114		1.77890	0.00178	1.139	18.66	0.00	0	15,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	12.85	Call	320.45360		0.32045		267.18120	0.26718	320.454	16.27	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.00	Put	44.18090		0.04418		63.71290	0.06371	44.181	15.39	0.00	0	10,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.40	Put	275.30650		0.27531		330.86360	0.33086	275.307	16.18	0.00	0	35,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	13.80	Put	650.45040		0.65045		712.59760	0.71260	650.450	18.85	0.00	0	500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.00	Put	848.72830		0.84873		911.13380	0.91113	848.728	20.70	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.02	Put	868.63390		0.86863		931.05340	0.93105	868.634	20.89	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	14.25	Put	1,098.00620		1.09801		1,160.52180	1.16052	1,098.006	23.02	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.00	Call	0.03400		0.00003		0.02580	0.00003	0.034	29.49	0.00	0	713.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.05	Call	0.02970		0.00003		0.02250	0.00002	0.030	29.91	0.00	0	12,800.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.25	Call	0.01800		0.00002		0.01360	0.00001	0.018	31.59	0.00	0	7,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.28	Call	0.01680		0.00002		0.01270	0.00001	0.017	31.84	0.00	0	5,700.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.31	Call	0.01560		0.00002		0.01180	0.00001	0.016	32.09	0.00	0	8,500.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.32	Call	0.01530		0.00002		0.01160	0.00001	0.015	32.18	0.00	0	20,000.00
€ / R	On 16/03/2015	Foreign Exchange Future	15.36	Call	0.01400		0.00001		0.01060	0.00001	0.014	32.51	0.00	0	32,000.00
€ / R	On 01/06/2015	Any day expiry			13.33180		13.33180		13.26750	13.26750		14.22	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	115.03100		0.11503		101.93970	0.10194	115.031	17.82	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.35780		13.35780		13.29370	13.29370		14.20	13,571,524.80	1,016	110,632.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	37.93570		0.03794		0.00000	0.00000	37.936	13.05	1,669,170.80	44,000	22,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	96.11330		0.09611		107.22380	0.10722	96.113	12.87	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	410.43920		0.41044		444.69780	0.44470	410.439	14.36	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	249.52840		0.24953		226.87930	0.22688	249.528	15.58	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	166.33280		0.16633		0.00000	0.00000	166.333	16.96	3,659,321.60	22,000	22,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	64.81180		0.06481		56.32050	0.05632	64.812	20.68	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.60250		13.60250		13.53350	13.53350		14.59	27,205,000.00	2,000	25,005.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	212.08620		0.21209		227.10120	0.22710	212.086	12.78	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	267.39760		0.26740		242.31090	0.24231	267.398	18.23	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.83910		13.83910		13.76600	13.76600		14.92	0.00	0	1,550.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	282.02930		0.28203		0.00000	0.00000	282.029	12.77	1,774,246.33	6,291	6,291.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	754.76060		0.75476		780.61010	0.78061	754.761	15.06	9,171,850.81	12,152	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	261.55370		0.26155		238.88830	0.23889	261.554	21.47	56,234.05	215	6,291.00
€ / R	On 14/03/2016	Foreign Exchange Future			14.10880		14.10880		14.02900	14.02900		15.17	0.00	0	0.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.65750		14.65750		14.57080	14.57080		15.56	0.00	0	0.00
AlR03/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			550.08900		550.08900		550.38000	550.38000			0.00	0	0.00
AL37	On 07/05/2015	Index Future			455.48600		455.48600		456.54500	456.54500			0.00	0	122.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL37	On 06/08/2015	Index Future			462.81100		462.81100		463.89400	463.89400			0.00	0	0.00
AL7T	On 07/05/2015	Index Future			539.18500		539.18500		540.37100	540.37100			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			547.85600		547.85600		549.07000	549.07000			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			493.62400		493.62400		494.35700	494.35700			0.00	0	577.00
ALBI	On 06/08/2015	Index Future			501.56200		501.56200		502.31500	502.31500			0.00	0	10.00
ALBI	On 05/11/2015	Index Future			509.99000		509.99000		510.75000	510.75000			0.00	0	0.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future			9.37050		9.37050		9.31720	9.31720		17.83	8,274,151.50	883	7,673.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.00	Put	8.31420		0.00831		12.82930	0.01283	8.314	21.66	0.00	0	5,000.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.40	Put	102.57790		0.10258		140.70120	0.14070	102.578	18.13	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	9.70	Call	9.95300		0.00995		6.87550	0.00688	9.953	19.95	0.00	0	201.00
AU\$ / R	On 16/03/2015	Foreign Exchange Future	10.20	Call	0.84330		0.00084		0.74460	0.00074	0.843	27.21	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.45520		9.45520		9.40160	9.40160		16.59	14,910,850.40	1,577	11,323.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	27.92800		0.02793		30.69160	0.03069	27.928	16.70	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	52.85590		0.05286		60.48690	0.06049	52.856	16.21	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	127.36420		0.12736		142.96330	0.14296	127.364	16.17	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	483.49910		0.48350		449.44670	0.44945	483.499	16.31	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	298.47160		0.29847		275.13040	0.27513	298.472	16.70	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	241.01300		0.24101		221.41280	0.22141	241.013	17.03	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.56470		9.56470		9.50780	9.50780		14.50	0.00	0	777.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.67150		9.67150		9.61130	9.61130		14.22	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.79350		9.79350		9.72970	9.72970		14.17	0.00	0	0.00
CAD/ R	On 16/03/2015	Foreign Exchange Future			9.69660		9.69660		9.57430	9.57430		10.83	0.00	0	140.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.82410		9.82410		9.70010	9.70010		14.57	0.00	0	1,631.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.97650		9.97650		9.84760	9.84760		14.04	0.00	0	0.00
CHF / R	On 16/03/2015	Foreign Exchange Future			12.27240		12.27240		12.24200	12.24200		13.99	0.00	0	3,141.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.49090		12.49090		12.46030	12.46030		15.04	0.00	0	6,542.00
CHF / R	On 14/09/2015	Foreign Exchange Future			12.75080		12.75080		12.71370	12.71370		15.59	0.00	0	0.00
CNH / R	On 16/03/2015	Foreign Exchange Future			1.94710		1.94710		1.92170	1.92170		14.27	0.00	0	0.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.95470		1.95470		1.92890	1.92890		15.06	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.96860		1.96860		1.94250	1.94250		14.87	0.00	0	0.00
DKK / R	On 16/03/2015	Foreign Exchange Future			1.76800		1.76800		1.75830	1.75830		10.98	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.79970		1.79970		1.78990	1.78990		16.24	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.83600		1.83600		1.82520	1.82520		15.80	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 07/05/2015	Bond Future			122.32043		122.32043		122.34112	122.34112			0.00	0	0.00
EL28	On 06/08/2015	Bond Future			124.32007		124.32007		124.34304	124.34304			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	9.43571		84.42976		9.42646	84.49951			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future	9.51551		85.80278		9.50579	85.87499			0.00	0	0.00
ES33	On 05/11/2015	Bond Future	9.58930		83.44246		9.57941	83.51493			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	489.81300		489.81300		490.58800	490.58800			0.00	0	462.00
GOVI	On 06/08/2015	GOVI	497.69000		497.69000		498.48500	498.48500			0.00	0	29.00
GOVI	On 05/11/2015	GOVI	506.05300		506.05300		506.85600	506.85600			0.00	0	0.00
I2025	On 07/05/2015	Bond Future	118.83347		118.83347		118.74860	118.74860			0.00	0	16.00
I2025	On 06/08/2015	Bond Future	119.61031		119.61031		119.52582	119.52582			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	127.59997		127.59997		127.50776	127.50776			0.00	0	2,447.00
I2038	On 06/08/2015	Bond Future	128.37447		128.37447		128.28257	128.28257			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	125.87592		125.87592		125.75807	125.75807			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future	127.93349		127.93349		127.81571	127.81571			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	135.07132		135.07132		135.09502	135.09502			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future	135.81959		135.81959		135.84607	135.84607			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	225.66000		225.66000		225.21400	225.21400			0.00	0	1,081.00
IGOV	On 06/08/2015	Index Future	229.30700		229.30700		228.85800	228.85800			0.00	0	100.00
IGOV	On 05/11/2015	Index Future	233.17800		233.17800		232.71900	232.71900			0.00	0	0.00
ILBI	On 07/05/2015	Index Future	611.12300		611.12300		609.91400	609.91400			0.00	0	0.00
ILBI	On 06/08/2015	Index Future	621.10300		621.10300		619.87600	619.87600			0.00	0	159.00
JIBAR FUTURE	On 18/03/2015	Jibar Tradeable Future	6.24000		93.76000		6.17000	93.83000			0.00	0	2,850.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JIBAR FUTURE	On 15/04/2015		Jibar Tradeable Future	6.29000	93.71000		6.21000	93.79000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015		Jibar Tradeable Future	6.37000	93.63000		6.28000	93.72000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	6.42000	93.58000		6.32000	93.68000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015		Jibar Tradeable Future	6.54000	93.46000		6.42000	93.58000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015		Jibar Tradeable Future	6.24500	93.75500		6.24500	93.75500			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015		Jibar Tradeable Future	6.59000	93.41000		6.48000	93.52000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015		Jibar Tradeable Future	6.83000	93.17000		6.65000	93.35000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016		Jibar Tradeable Future	6.98000	93.02000		6.79000	93.21000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016		Jibar Tradeable Future	7.18000	92.82000		6.97000	93.03000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	7.33000	92.67000		7.10000	92.90000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	7.47000	92.53000		7.25000	92.75000			0.00	0	0.00
KES / R	On 16/03/2015		Foreign Exchange Future	0.13350	0.13350		0.13200	0.13200			0.00	0	8.00
KES / R	On 12/06/2015		Foreign Exchange Future	0.13430	0.13430		0.13270	0.13270			0.00	0	0.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.13450	0.13450		0.13080	0.13080			0.00	0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.13540	0.13540		0.13370	0.13370			0.00	0	1,870.00
NGN / R	On 16/03/2015		Foreign Exchange Future	0.06130	0.06130		0.06050	0.06050		21.17	0.00	0	5,506.00
NGN / R	On 12/06/2015		Foreign Exchange Future	0.05600	0.05600		0.05570	0.05570			100,800.00	1,800	25,000.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.05260	0.05260		0.05230	0.05230			0.00	0	0.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.05140	0.05140		0.05050	0.05050			185,040.00	3,600	92,501.00
QUANTO € / \$	On 16/03/2015		Foreign Exchange Future	1.07550	1.07550		1.08510	1.08510			3,226.50	3	317.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.07680	1.07680		1.08640	1.08640			4,307.20	4	301.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.07870	1.07870		1.08830	1.08830			0.00	0	0.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.08110	1.08110		1.09060	1.09060			0.00	0	0.00
R157/R201	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R157/R206	On 15/09/2015		Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R186	On 07/05/2015		Bond Future	8.00221	122.73973		7.97214	122.99281		7.82	98,682,742.92	804	37,579.00
R186	On 07/05/2015	7.40	Put	5,367.24000	5.36724		5,144.14000	5.14414	5,367.240	7.69	0.00	0	4,229.00
R186	On 07/05/2015	7.45	Put	4,966.39000	4.96639		4,749.57000	4.74957	4,966.390	7.71	0.00	0	4,229.00
R186	On 07/05/2015	7.50	Put	4,577.05000	4.57705		4,367.29000	4.36729	4,577.050	7.73	0.00	0	4,229.00
R186	On 07/05/2015	7.80	Put	2,550.43000	2.55043		2,397.37000	2.39737	2,550.430	7.85	0.00	0	300.00
R186	On 07/05/2015	8.00	Put	1,565.05000	1.56505		1,456.24000	1.45624	1,565.050	7.97	0.00	0	4,229.00
R186	On 07/05/2015	8.05	Put	1,367.15000	1.36715		1,268.98000	1.26898	1,367.150	8.00	0.00	0	4,229.00
R186	On 07/05/2015	8.10	Put	1,187.84000	1.18784		1,099.90000	1.09990	1,187.840	8.03	0.00	0	4,229.00
R186	On 06/08/2015		Bond Future	8.05592	119.43823		8.02449	119.69740		7.92	0.00	0	640.00
R186	On 06/08/2015	8.90	Put	451.34000	0.45134		421.74000	0.42174	451.340	8.40	0.00	0	2,500.00
R186	On 05/11/2015		Bond Future	8.09963	121.42688		8.06723	121.68888		7.70	0.00	0	0.00
R186	On 05/11/2015	9.00	Put	792.13000	0.79213		751.08000	0.75108	792.130	8.16	0.00	0	2,600.00
R186	On 04/02/2016		Bond Future	8.12998	118.29975		8.09612	118.56847		7.74	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/R157	On 21/12/2026		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
R186/R207	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R186/R208	On 21/12/2026	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R197	On 07/05/2015	Bond Future	288.34163		288.34163		288.39374	288.39374			0.00	0	1,044.00
R197	On 06/08/2015	Bond Future	287.00290		287.00290		287.06010	287.06010			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	238.41970		238.41970		236.24799	236.24799			0.00	0	50,918.00
R202	On 06/08/2015	Bond Future	239.10235		239.10235		236.89877	236.89877			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	7.76174		101.45198		7.71612	101.71568		6.14	405,807.92	4	14,434.00
R2023	On 06/08/2015	Bond Future	7.81511		103.10179		7.76714	103.37144		5.97	0.00	0	0.00
R2023	On 06/08/2015	Bond Future	80.21000	9.07	0.08021		69.88000	0.06988	80.210	6.35	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	6.99006		103.96449		6.91024	104.13747		1.97	0.00	0	7,710.00
R203	On 06/08/2015	Bond Future	7.04686		105.65517		6.95568	105.83264		1.83	0.00	0	0.00
R203	On 05/11/2015	Bond Future	7.07976		103.24637		6.97611	103.42557		1.68	0.00	0	0.00
R203	On 15/09/2017	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R203/R157	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	8.37294		99.08925		8.35321	99.25103			198,178.50	2	5,775.00
R2030	On 06/08/2015	Bond Future	8.43092		96.69228		8.41035	96.85832			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	8.50662		98.65386		8.48692	98.82605			0.00	0	18.00
R2032	On 06/08/2015	Bond Future	8.56252		100.25851		8.54203	100.43515			0.00	0	0.00
R2032	On 05/11/2015	Bond Future	8.61082		97.77131		8.58987	97.94961			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	8.56019		101.76027		8.55574	101.80366			0.00	0	32,861.00
R2037	On 06/08/2015	Bond Future	8.61489		99.15623		8.61014	99.20196			0.00	0	1,954.00
R2037	On 05/11/2015	Bond Future	8.65833		100.80768		8.65359	100.85285			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	7.22963		105.51844		7.14616	105.78394		2.97	0.00	0	14,509.00
R204	On 06/08/2015	Bond Future	7.29180		103.19820		7.20055	103.46973		2.97	0.00	0	100.00
R204	On 06/08/2015	Bond Future	50.49000	8.41	0.05049		37.75000	0.03775	50.490	3.18	0.00	0	699.00
R204	On 05/11/2015	Bond Future	7.33347		104.91624		7.23444	105.19106		2.81	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/R157	On 15/01/2020	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

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2044	On 07/05/2015	Bond Future			8.59280		104.08476		8.59851	104.02340			0.00	0	9,494.00
R2044	On 06/08/2015	Bond Future			8.64423		101.39331		8.64994	101.33266			0.00	0	0.00
R2044	On 05/11/2015	Bond Future			8.68508		103.08193		8.69105	103.01909			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			8.57919		103.57817		8.58992	103.45924			0.00	0	37,576.00
R2048	On 06/08/2015	Bond Future			8.62578		105.26258		8.63665	105.14335			0.00	0	745.00
R2048	On 05/11/2015	Bond Future			8.66765		102.58286		8.67891	102.46050			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			7.43339		101.61464		7.37687	101.83397		3.93	0.00	0	35,423.00
R207	On 07/05/2015	Bond Future	7.73	Call	1,380.05000		1.38005		1,554.76000	1.55476	1,380.050	4.09	0.00	0	66.00
R207	On 06/08/2015	Bond Future			7.49782		99.62444		7.43700	99.84900		3.93	0.00	0	100.00
R207	On 06/08/2015	Bond Future	7.46	Call	943.09000		0.94309		1,058.94000	1.05894	943.090	3.98	0.00	0	70.00
R207	On 05/11/2015	Bond Future			7.54079		101.28320		7.47616	101.51027		3.76	0.00	0	0.00
R207	On 05/11/2015	Bond Future	7.43	Call	1,063.23000		1.06323		1,172.78000	1.17278	1,063.230	3.80	0.00	0	53.00
R207	On 04/02/2016	Bond Future			7.55987		99.45289		7.48997	99.68577		3.64	0.00	0	0.00
R207	On 04/02/2016	Bond Future	7.27	Call	952.55000		0.95255		1,049.98000	1.04998	952.550	3.65	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/R157	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			7.55049		97.01582		7.49950	97.24947		4.98	0.00	0	60,821.00
R208	On 06/08/2015	Bond Future			7.60629		98.59378		7.55215	98.83281		4.83	0.00	0	100.00
R208	On 06/08/2015	Bond Future	8.85	Put	60.79000		0.06079		51.74000	0.05174	60.790	5.15	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.64927		96.83434		7.59240	97.07618		4.78	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	411.61000		0.41161		370.98000	0.37098	411.610	5.10	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/R157	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			8.51627		78.75698		8.50670	78.83401		12.51	0.00	0	18,143.00
R209	On 07/05/2015	Bond Future	7.30	Call	4.49000		0.00449		5.21000	0.00521	4.490	12.00	0.00	0	700.00
R209	On 07/05/2015	Bond Future	8.30	Put	2,628.77000		2.62877		2,590.51000	2.59051	2,628.770	12.56	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.56477		80.03796		8.55478	80.11754		12.28	0.00	0	100.00
R209	On 06/08/2015	Bond Future	9.90	Put	165.29000		0.16529		163.34000	0.16334	165.290	12.98	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.60642		78.22169		8.59629	78.30163		12.53	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/R157	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	174.83429		174.83429		174.86608	174.86608			0.00	0	829.00
R210	On 06/08/2015	Bond Future	177.69222		177.69222		177.72723	177.72723			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	131.51819		131.51819		131.54271	131.54271			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future	132.04989		132.04989		132.07684	132.07684			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	137.44808		137.44808		137.47287	137.47287			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future	137.91879		137.91879		137.94605	137.94605			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	8.41848		89.09994		8.39871	89.25612		10.64	0.00	0	16,829.00
R213	On 06/08/2015	Bond Future	8.47058		90.54891		8.45004	90.70902		10.42	0.00	0	0.00
R213	On 05/11/2015	Bond Future	8.51744		88.51064		8.49643	88.67238		10.60	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	8.53868		80.15803		8.54432	80.10973		13.27	0.00	0	15,271.00
R214	On 06/08/2015	Bond Future	8.58442		81.46156		8.59005	81.41381		13.03	0.00	0	0.00
R214	On 05/11/2015	Bond Future	8.62546		79.52527		8.63134	79.47583		13.32	0.00	0	0.00
R214	On 04/02/2016	Bond Future	8.65926		80.94849		8.66514	80.89942		13.01	0.00	0	4,320.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 16/03/2015	Foreign Exchange Future	21,264.86000		21,264.86000		21,052.35000	21,052.35000			0.00	0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future	21,520.91000		21,520.91000		21,304.69000	21,304.69000			0.00	0	0.00
TRY / R	On 16/03/2015	Foreign Exchange Future	4.65620		4.65620		4.63230	4.63230		20.65	0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.61740		4.61740		4.59310	4.59310		14.79	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.59160		4.59160		4.56580	4.56580		12.97	0.00	0	0.00
ZMW / R	On 16/03/2015	Foreign Exchange Future	1.71150		1.71150		1.71200	1.71200			0.00	0	12.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.65430		1.65430		1.65530	1.65530			0.00	0	0.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.60360		1.60360		1.60150	1.60150			0.00	0	0.00

Total for Derivatives : **1,797,553,040.32** **432,855** **4 637 520.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.33866			0.00	0	0.00
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Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AA03	On 11/05/2015	Spot Bond	6.73500	103.75545		6.73500	103.73651			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.75117			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.28500	103.08818		8.28500	103.06507			8,285,000,000,000.00	1,000,000,000	500,000,000.00
AA06	On 15/04/2021	Spot Bond	0.00000	100.00000		0.00000	101.17732			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.92500	106.48029		8.92500	106.45475			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000	106.24800		10.00000	106.22000			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000	100.00000		0.00000	100.30985			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000	100.00000		0.00000	100.38597			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.15000	99.91674		9.15000	99.89205			0.00	0	0.00
AB014U	On 19/11/2024	Spot Bond	100.00000	9.94051		100.00000	9.91562			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000	103.35008		10.84000	103.31995			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000	11.33520		100.00000	11.31200			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.78500	103.77992		6.78500	103.76068			0.00	0	120,000,000.00
AB08	On 03/05/2017	Spot Bond	0.00000	100.00000		0.00000	101.32642			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.46000	107.16702		8.46000	107.14250			8,460,000,000,000.00	1,000,000,000	500,000,000.00
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	107.34000		10.00000	107.31200			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.38000	125.92577		2.38000	272.54645			0.00	0	0.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.34400			0.00	0	0.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.14277			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	99.89961			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	99.89681			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	99.24522			0.00	0	0.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.99986			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABFN12	On 09/04/2019	Spot Bond	0.00000		100.00000		0.00000	100.71330			0.00	0	0.00
ABN03U	On 12/03/2015	Spot Bond	100.00000		99.72678		100.00000	100.00000			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.12000		173.48124		2.12000	173.48127			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000		164.18104		2.76000	164.17823			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000		174.94187		2.17000	174.94165			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000		186.91506		1.82000	186.91662			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.85625		80.41434		7.85625	80.39768			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.85625		80.41434		7.85625	80.39768			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000		100.00000		0.00000	97.94000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.77588			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000		100.00000		0.00000	96.63000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000		100.00000		0.00000	95.76000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	95.23000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000		100.00000		0.00000	93.79000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	93.19000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.31884			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.18394			0.00	0	0.00
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	92.84000			0.00	0	0.00
ABN51	On 09/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN52	On 18/05/2016	Spot Bond	0.00000		100.00000		0.00000	92.16000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	91.89000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	91.62000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	101.46130			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	7.02500		103.08831		7.02500	103.06865			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.20751			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	90.31000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	89.80000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.71000		94.10358		2.71000	108.02298			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.49000		102.38987		2.49000	161.47369			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.37000		117.17069		2.37000	214.73664			0.00	0	200,000,000.00
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	88.05000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.28500		91.75997		9.28500	91.73734			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	100.59000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	84.66000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.48129			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	96.21000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	104.77000			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		108.38420		9.63000	108.35620			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.79000			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	9.33500		110.55328		9.33500	110.52558			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.63000		94.31721		8.63000	94.29532			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	103.75000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	111.79000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.43000		109.84804		9.43000	109.82025			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	90.03000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.01991			0.00	0	0.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	100.83310			0.00	0	0.00
ABS10	On 17/03/2018	Spot Bond	8.01000		104.80961		8.01000	104.78687		24,297,534,000,000.00	3,033,400,000	1,552,300,000.00	
ABS11	On 09/04/2021	Spot Bond	8.63500		107.70030		8.63500	107.67528		8,635,000,000,000.00	1,000,000,000	500,000,000.00	
ABS5	On 01/05/2015	Spot Bond	6.89500		103.19479		6.89500	103.17548			0.00	0	0.00
ABS6	On 01/06/2020	Spot Bond	8.71500		100.15272		8.71500	100.12925		121,957,710,000,000.00	13,994,000,000	4,014,400,000.00	
ABS7	On 11/09/2026	Spot Bond	9.53000		95.01381		9.53000	94.98978		27,827,600,000,000.00	2,920,000,000	1,460,000,000.00	
ABS9	On 17/03/2016	Spot Bond	7.42500		101.75981		7.42500	101.73931			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.19000		218.03467		2.19000	276.24942			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	2.04000		126.10992		2.04000	128.92290			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.22000		129.28769		2.22000	131.88431			0.00	0	0.00
ACIF1U	On 08/07/2025	Spot Bond	100.00000		0.00630		100.00000	0.00628			0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000		97.76191		100.00000	97.50396			0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.18500		101.03543		11.18500	101.00505			0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.55786			0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000		6.75371		100.00000	6.73699			0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.57131			0.00	0	0.00
ACL036	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.76169			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL03U	On 20/03/2016	Spot Bond	100.00000		40.25525	100.00000	40.15556				0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.54440				0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000		68.60260	11.00000	68.58299				0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000		40.25525	100.00000	40.15556				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	99.82097				0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.80307				0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.82896				0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.82356				0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000		100.00000	0.00000	99.82118				0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.94784				0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.94784				0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.95309				0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.95309				0.00	0	0.00
ACL087	On 30/07/2017	Spot Bond	0.00000		100.00000	0.00000	100.94258				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000		100.00000	0.00000	94.71933				0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.34000	10.00000	107.31200				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000		100.00000	0.00000	101.61665				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000		100.00000	0.00000	99.82684				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000		100.00000	0.00000	99.82120				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000		100.00000	0.00000	99.81899				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	99.82332				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.83330				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	9.11500	103.05635	9.11500	103.17446				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.03570				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.66719				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	88.80705				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	185.49560				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	185.59068				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	99.82888				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.80947				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.22169				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.80998				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	100.93916				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.37586				0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.34000	10.00000	107.31200				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.06564				0.00	0	540,000.00
ACL144	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.98849				0.00	0	0.00
ACL145	On 20/12/2021	Spot Bond	0.00000	100.00000	0.00000	99.82825				0.00	0	0.00
ACL151	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.83128				0.00	0	0.00
ACL153	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.84921				0.00	0	0.00
ACL154	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.85287				0.00	0	0.00
ACL155	On 20/03/2015	Spot Bond	0.00000	100.00000	0.00000	99.84577				0.00	0	0.00
ACL156	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.83234				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.83988			0.00	0	0.00
ACL158		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.84857			0.00	0	0.00
ACL159		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.84620			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	99.80726		10.23000	99.77976			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.84366			0.00	0	0.00
ACL163		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.84749			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	121.16796			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.22500	104.20015		9.22500	104.17433			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.83292			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.05455		1.75000	117.18719			0.00	0	0.00
ACL170		On 20/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.85717			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.84580			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.82369			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.81823			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.82915			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00527			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.47807			0.00	0	2,500,000.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.34353			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.83112			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.77183			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	99.81932			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.83663			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.82729			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL188	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.82447		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.13037		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.33190		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.82391		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	99.82391		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.80076		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	99.82260		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.81352		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.55946		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.80076		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	96.81522		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	99.82025		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	99.80950		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	134.80624		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	135.76414		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	99.83352		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	99.83505		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.39592		0.00		0	0.00	
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.83090		0.00		0	0.00	
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	99.84091		0.00		0	0.00	
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	99.82369		0.00		0	0.00	
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	99.83330		0.00		0	0.00	
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	99.83352		0.00		0	0.00	
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	99.83085		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ADCB01	On 08/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.99451			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.87893			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond		0.00000	100.00000		0.00000	100.91932			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.31327			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond		0.00000	100.00000		0.00000	102.10949			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond		100.00000	22.21642		100.00000	22.16079			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond		100.00000	14.92826		100.00000	14.89129			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.34052			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.09704			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.20300			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.34416			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.05482			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond		7.79500	101.35860		7.79500	101.33731			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.35002			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond		0.00000	100.00000		0.00000	101.56604			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond		8.74500	99.40598		8.74500	99.38247		51,640,099,500,000.00	5,905,100,000	2,975,100,000.00	
AIR02	On 30/04/2023	Spot Bond		9.43000	116.85508		9.43000	116.82551			0.00	0	0.00
AIR03	On 09/03/2016	Spot Bond		7.11500	103.63295		7.11500	103.61327			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond		9.02500	104.02008		9.02500	103.99471			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond		100.00000	15.76233		100.00000	15.72726			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond		9.76000	104.72580		9.76000	104.69823			0.00	0	51,800,000.00
AIRL01	On 30/04/2028	Spot Bond		2.74000	165.96612		2.74000	165.96336			0.00	0	0.00
ANG010	On 09/12/2016	Spot Bond		0.00000	100.00000		0.00000	100.13345			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ANG012	On 06/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.11653			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.57686			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.69643			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	101.66366			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.27709			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.84445			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.83988			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.77589			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.68377			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	114.04500			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	93.69000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.43044			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	88.85545			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.62000	130.31304		2.62000	233.71824			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	109.90520			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000		0.00000	110.69298			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	98.36731			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	106.53994			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ASN032	On 19/09/2017	Spot Bond		0.00000	100.00000		0.00000	88.66777			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond		0.00000	100.00000		0.00000	99.83120			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.65564			0.00	0	0.00
ASN037	On 07/12/2033	Spot Bond		2.63500	163.30433		2.63500	206.90372			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		100.00000	27.72801		100.00000	22.01890		300,000,000,000,000.00	3,000,000,000	3,000,000,000.00	
ASN35U	On 20/12/2016	Spot Bond		100.00000	31.63363		100.00000	31.56323			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond		100.00000	17.51993		100.00000	17.47655			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond		100.00000	17.60766		100.00000	17.56406			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond		100.00000	17.21289		100.00000	17.17026			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.99991			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.84663			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.50026			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond		8.69500	107.69445		8.69500	107.66927			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.12540			0.00	0	200,000,000.00
BAW13	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.76816			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond		0.00000	100.00000		0.00000	101.07540			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond		0.00000	100.00000		0.00000	100.65766			0.00	0	0.00
BAW18	On 05/12/2020	Spot Bond		0.00000	100.00000		0.00000	100.37453			0.00	0	0.00
BAW19	On 05/12/2020	Spot Bond		9.20500	104.10108		9.20500	104.07535		18,410,000,000,000.00	2,000,000,000	1,000,000,000.00	
BAW2	On 02/10/2015	Spot Bond		7.26500	107.53782		7.26500	107.51674			0.00	0	0.00
BAW20U	On 15/01/2016	Spot Bond		100.00000	58.97206		100.00000	58.82603			0.00	0	0.00
BAW3	On 02/10/2017	Spot Bond		0.00000	100.00000		0.00000	104.18233			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW8	On 02/10/2017	Spot Bond	8.61000	107.40663		8.61000	107.38176			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.90542	104.11421		10.90542	103.31897			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.93169	102.57867		10.93169	102.37778			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.95800	102.54297		10.95800	102.36597			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.12517			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.98676	102.46243		10.98676	102.34540			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.69816	102.52741		11.69816	102.47673			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.17357			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	102.17357			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000	100.00000		0.00000	102.17364			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.15542	102.04781		11.15542	102.05387			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.09080	103.36546		11.09080	102.43981			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.93169	102.57867		10.93169	102.37778			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	11.00144	102.81718		11.00144	102.58257			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.18012	98.50605		10.18012	102.16844			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.06716			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.04667			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.04667			0.00	0	0.00
BAYA22	On 30/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00401			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	9.07566	104.75304		9.07566	103.66736			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.38500	101.67910		11.38500	101.59044			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.98895			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.31000	75.24634		11.31000	99.63372			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00402			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	101.88345			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		95.07949		9.28000	101.82578			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	102.01782			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.09500		73.89919		11.09500	99.62492			0.00	0	0.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	101.96007			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.00819			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	102.00819			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.89389			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	101.93698			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	102.02816			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.00401			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	102.02816			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.94083			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	101.96081			0.00	1,549,777,598	387,444,400.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	102.02826			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.48666			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	101.59317			0.00	0	0.00
BAYB02	On 31/03/2016	Spot Bond	13.90542		104.68062		13.90542	103.89079			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.13537		103.36581		15.13537	103.32408			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	14.01487		103.21380		14.01487	102.97043			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	102.63256			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000		100.00000		0.00000	102.63256			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000		100.00000		0.00000	102.63256			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB08	On 30/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.72843			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond		0.00000	100.00000		0.00000	102.29662			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond		100.00000	28.66298		100.00000	28.60859			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond		100.00000	22.34278		100.00000	22.28746			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond		100.00000	20.33445		100.00000	20.28409			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond		100.00000	12.55213		100.00000	12.52105			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond		100.00000	12.57733		100.00000	12.54584			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond		100.00000	15.17612		100.00000	15.13854			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond		100.00000	13.14985		100.00000	13.11729			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.97274			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.98530			0.00	0	0.00
BCJ05	On 07/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.19190			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.26165			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond		100.00000	9.48345		100.00000	9.45997			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond		100.00000	9.48345		100.00000	9.45997			0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond		100.00000	89.90148		100.00000	89.68059			0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond		100.00000	84.10138		100.00000	83.90805			0.00	0	0.00
BCP93U	On 05/06/2015	Spot Bond		100.00000	81.29176		100.00000	81.11111			0.00	0	0.00
BD0202	On 31/12/2018	Spot Bond		2.09000	103.59669		2.09000	180.18366			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond		7.95000	101.07992		7.95000	161.38923			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond		7.95000	95.10642		7.95000	161.70826			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond		8.33500	101.54932		8.33500	101.52654			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		7.69500	101.74222		7.69500	101.72100			0.00	0	100,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG22A1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.81180			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.04647			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.70878			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.13473			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.20259			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.39209			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond		100.00000	37.18481		100.00000	37.09273			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	100.86357			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.88023			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.88578			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	100.95239			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.04110			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond		100.00000	23.27312		100.00000	23.21549			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond		100.00000	23.27312		100.00000	23.21549			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	99.92051			0.00	0	0.00
BG42A3	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.91889			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond		9.36000	98.94969		9.36000	98.92469			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond		0.00000	100.00000		0.00000	99.91406			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	99.90536			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond		100.00000	16.69423		100.00000	16.65289			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond		100.00000	16.69423		100.00000	16.65289			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BGL01	On 19/11/2024	Spot Bond	0.00000	100.00000		0.00000	100.54580			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.86500	103.20163		10.86500	103.25182			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000	100.00000		0.00000	100.90643			0.00	0	0.00
BGL04	On 05/02/2025	Spot Bond	10.11500	101.93017		10.11500	100.57368			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.73356			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000	63.13860		100.00000	63.01880			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.22868			0.00	0	0.00
BID05	On 26/06/2019	Spot Bond	0.00000	100.00000		0.00000	101.10859			0.00	0	90,000,000.00
BID06	On 30/06/2019	Spot Bond	8.40500	70.60106		8.40500	103.32671		36,982,000,000,000.00	4,400,000,000	2,200,000,000.00	
BIDC43	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	98.01456			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.00845			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.31704			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.36510			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.30515			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.32013			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.34730			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.45990			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000	100.00000		0.00000	100.65704			0.00	0	0.00
BNP01	On 11/06/2015	Spot Bond	100.00000	82.85018		100.00000	80.04386		3,000,000,000,000,000.00	30,000,000,000	30,000,000,000.00	
BSR11U	On 19/06/2015	Spot Bond	100.00000	98.36066		100.00000	98.09264			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.08726			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.11783			0.00	0	0.00
BTC002	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.90733			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.75661			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BTC010		On 24/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.14768			0.00	0	0.00
BTC013		On 19/05/2015	Spot Bond	100.00000	84.49074		100.00000	84.29561			0.00	0	0.00
BTC015		On 13/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.94946			0.00	0	0.00
BTC016		On 16/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.93120			0.00	0	4,200,000,000.00
BTC017		On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.87872			0.00	0	0.00
BTC018		On 27/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.73808			0.00	0	0.00
BTC019		On 08/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.52927			0.00	0	0.00
BTC021		On 14/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.42529			0.00	0	0.00
BTC022		On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.39083			0.00	0	0.00
BTC023		On 16/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.66572			0.00	0	0.00
BTC024		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.32157			0.00	0	0.00
BTC025		On 22/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.28422			0.00	0	0.00
BTC026		On 24/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.24893			0.00	0	0.00
BTC027		On 06/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.03973			0.00	0	0.00
BTC028		On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.83053			0.00	0	0.00
BTC029		On 21/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.77888			0.00	0	0.00
BTC031		On 25/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.71109			0.00	0	0.00
BTC032		On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.65676			0.00	0	0.00
BTC033		On 30/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.68708			0.00	0	0.00
BUS01U		On 30/09/2016	Spot Bond	100.00000	29.55772		100.00000	29.48452			0.00	0	0.00
BWZJ17		On 17/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.89520			0.00	0	0.00
BWZJ18		On 19/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.46098			0.00	0	0.00
CBL08		On 02/11/2016	Spot Bond	9.31000	112.19551		9.31000	112.16731			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CBL09	On 29/01/2017	Spot Bond	0.00000		100.00000		0.00000	106.03448			0.00	0	0.00
CBL11	On 06/05/2016	Spot Bond	9.32000		104.94525		9.32000	104.91885			0.00	0	1,400,000,000.00
CBL12	On 06/09/2018	Spot Bond	12.29500		97.51387		12.29500	97.48226			0.00	0	0.00
CBL13	On 01/02/2019	Spot Bond	0.00000		100.00000		0.00000	98.05248			0.00	0	0.00
CBL14	On 01/02/2019	Spot Bond	12.59500		98.10846		12.59500	98.07537			0.00	0	0.00
CBL15	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.50963			0.00	0	0.00
CBL16	On 18/05/2017	Spot Bond	9.56000		102.74189		9.56000	102.71538			0.00	0	50,000,000.00
CBL17	On 23/08/2019	Spot Bond	0.00000		100.00000		0.00000	97.08093			0.00	0	0.00
CBL18	On 23/08/2019	Spot Bond	12.59500		95.42442		12.59500	95.39223			0.00	0	0.00
CBL19	On 02/11/2015	Spot Bond	0.00000		100.00000		0.00000	101.26115			0.00	0	0.00
CBL20	On 14/12/2019	Spot Bond	0.00000		100.00000		0.00000	91.74563			0.00	0	0.00
CBL21	On 06/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.49914			0.00	0	0.00
CBL22	On 06/05/2020	Spot Bond	11.90500		90.12306		11.90500	90.09428			0.00	0	0.00
CCT01	On 23/06/2023	Spot Bond	9.80000		118.19117		9.80000	118.16011			0.00	0	0.00
CCT02	On 12/06/2024	Spot Bond	10.08000		111.96446		10.08000	111.93422			0.00	0	0.00
CCT03	On 15/03/2025	Spot Bond	8.96000		114.27821		8.96000	114.25054			0.00	0	0.00
CGR10	On 08/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.04291			0.00	0	0.00
CGR11	On 28/03/2016	Spot Bond	11.51000		106.02890		11.51000	105.99613			0.00	0	0.00
CGR13	On 27/06/2016	Spot Bond	0.00000		100.00000		0.00000	102.13487			0.00	0	0.00
CGR14	On 13/02/2018	Spot Bond	0.00000		100.00000		0.00000	102.67160			0.00	0	0.00
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.34010		10.00000	107.31210			0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.80654			0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.72855			0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.21598			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR8	On 22/07/2015	Spot Bond		0.00000	100.00000		0.00000	102.15914			0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.24355			0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.73832			0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.80575			0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.88326			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	100.74244			0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.73495			0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.77452			0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	99.82898			0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.48018			0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond		10.11000	101.95324		10.11000	101.92546			0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.38742			0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond		2.76000	121.09372		2.76000	121.09158			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	118.31851		3.14000	120.93945			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond		8.25000	100.28600		8.25000	100.26397			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond		2.92000	127.60792		2.92000	121.81482			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond		2.40000	126.27113		2.40000	120.54042			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.75711			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.36500	103.65434		8.36500	103.63101			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.10261			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.12247			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.41500	103.74380		8.41500	103.72032			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.41500	103.74380		8.41500	103.72032			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.46500	102.56059		8.46500	102.53723			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.82467			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.80612			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.34000		10.00000	107.31200			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.34000		10.00000	107.31200			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.50822			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	100.35710			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	100.43006		9.35000	100.40470			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	100.43006		9.35000	100.40470			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
CLN248	On 14/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.92966			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.51965			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.52693			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.52731			0.00	0	0.00
CLN253	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.51965			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.51965			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.55862			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN256		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.43877			0.00	0	0.00
CLN257		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.08227			0.00	0	0.00
CLN258		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.53283			0.00	0	0.00
CLN259		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.53283			0.00	0	0.00
CLN260		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	102.53283			0.00	0	0.00
CLN261		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.99846			0.00	0	0.00
CLN262		On 26/03/2019	Spot Bond	9.02500	106.54687		9.02500	106.52090			0.00	0	0.00
CLN268		On 30/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.61048			0.00	0	0.00
CLN269		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.79997			0.00	0	0.00
CLN272		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.16010			0.00	0	0.00
CLN273		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.16137			0.00	0	0.00
CLN274		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.20668			0.00	0	0.00
CLN275		On 22/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.36252			0.00	0	0.00
CLN277		On 25/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.37709			0.00	0	0.00
CLN278		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.37225			0.00	0	0.00
CLN279		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.59936			0.00	0	0.00
CLN280		On 07/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.93030			0.00	0	0.00
CLN281		On 21/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.89735			0.00	0	0.00
CLN282		On 27/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.58543			0.00	0	0.00
CLN283		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.83134			0.00	0	0.00
CLN288		On 10/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.00872			0.00	0	0.00
CLN289		On 30/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.66331			0.00	0	0.00
CLN290		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.03011			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN291		On 26/06/2017	Spot Bond			0.00000	100.00000	0.00000	101.82602	0.00	0	0.00
CLN292		On 26/06/2017	Spot Bond			0.00000	100.00000	0.00000	103.97628	0.00	0	0.00
CLN292/JIBAR		On 25/11/2020	Spot Bond			10.00000	107.34000	10.00000	107.31200	0.00	0	0.00
CLN293		On 30/06/2017	Spot Bond			0.00000	100.00000	0.00000	101.61432	0.00	0	0.00
CLN294		On 26/06/2017	Spot Bond			0.00000	100.00000	0.00000	101.80610	0.00	0	0.00
CLN295		On 30/06/2017	Spot Bond			0.00000	100.00000	0.00000	101.67935	0.00	0	0.00
CLN296		On 20/12/2017	Spot Bond			0.00000	100.00000	0.00000	99.81238	0.00	0	0.00
CLN297		On 30/06/2017	Spot Bond			0.00000	100.00000	0.00000	101.63877	0.00	0	0.00
CLN298		On 30/06/2017	Spot Bond			0.00000	100.00000	0.00000	101.78213	0.00	0	0.00
CLN299		On 30/06/2017	Spot Bond			0.00000	100.00000	0.00000	101.77321	0.00	0	0.00
CLN301		On 20/12/2017	Spot Bond			0.00000	100.00000	0.00000	132.82710	0.00	0	0.00
CLN302		On 20/12/2017	Spot Bond			0.00000	100.00000	0.00000	101.03136	0.00	0	0.00
CLN303		On 20/12/2017	Spot Bond			0.00000	100.00000	0.00000	133.48789	0.00	0	0.00
CLN304		On 20/12/2017	Spot Bond			0.00000	100.00000	0.00000	132.20578	0.00	0	0.00
CLN305		On 20/12/2017	Spot Bond			0.00000	100.00000	0.00000	133.04467	0.00	0	0.00
CLN310		On 20/03/2018	Spot Bond			0.00000	100.00000	0.00000	129.23404	0.00	0	0.00
CLN311		On 20/03/2018	Spot Bond			0.00000	100.00000	0.00000	129.57084	0.00	0	0.00
CLN313		On 14/11/2022	Spot Bond			0.00000	100.00000	0.00000	100.56983	0.00	0	0.00
CLN314		On 14/11/2022	Spot Bond			10.56500	97.81057	10.56500	97.78275	0.00	0	0.00
CLN315		On 20/03/2023	Spot Bond			11.08500	94.48280	11.08500	94.45465	0.00	0	0.00
CLN316		On 30/06/2017	Spot Bond			0.00000	100.00000	0.00000	101.69500	0.00	0	0.00
CLN317		On 20/03/2023	Spot Bond			0.00000	100.00000	0.00000	99.79814	0.00	0	0.00
CLN318		On 14/11/2022	Spot Bond			0.00000	100.00000	0.00000	100.55706	0.00	0	0.00
CLN319		On 24/07/2017	Spot Bond			0.00000	100.00000	0.00000	100.98821	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN320		On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.91452			0.00	0	0.00
CLN321		On 30/04/2018	Spot Bond	8.80500	107.60421		8.80500	103.19187			0.00	0	0.00
CLN322		On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.82260			0.00	0	0.00
CLN323		On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.97609			0.00	0	0.00
CLN324		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	125.91469			0.00	0	0.00
CLN326		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.81124			0.00	0	0.00
CLN327		On 20/06/2023	Spot Bond	0.00000	100.00000		0.00000	99.79858			0.00	0	0.00
CLN328		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.82042			0.00	0	0.00
CLN330		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.74742			0.00	0	0.00
CLN331		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	77.84022			0.00	0	0.00
CLN332		On 20/06/2018	Spot Bond	0.00000	100.00000		0.00000	99.80320			0.00	0	0.00
CLN335		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.69500			0.00	0	0.00
CLN336		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	114.49615			0.00	0	0.00
CLN337		On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	114.56950			0.00	0	0.00
CLN339		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.96524			0.00	0	0.00
CLN340		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.76650			0.00	0	0.00
CLN341		On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.70477			0.00	0	0.00
CLN342		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.74902			0.00	0	0.00
CLN343		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.79436			0.00	0	0.00
CLN344		On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	99.84411			0.00	0	0.00
CLN345		On 20/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.80470			0.00	0	0.00
CLN346		On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.95602			0.00	0	0.00
CLN347		On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.65747			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.65588			0.00	0	0.00
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.91698			0.00	0	0.00
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.21787			0.00	0	0.00
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000		0.00000	104.36716			0.00	0	0.00
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	102.94195			0.00	0	0.00
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	103.02347			0.00	0	0.00
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.83833			0.00	0	0.00
CLN361	On 20/03/2024	Spot Bond	10.55000	99.86642		10.55000	99.77305			0.00	0	0.00
CLN362	On 20/03/2024	Spot Bond	9.74500	104.64644		9.74500	104.53225			0.00	0	0.00
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	99.83422			0.00	0	0.00
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	103.28676			0.00	0	0.00
CLN365	On 20/03/2024	Spot Bond	11.88500	105.82688		11.88500	105.68381			0.00	0	0.00
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.92547			0.00	0	0.00
CLN367	On 06/08/2023	Spot Bond	11.91500	105.40290		11.91500	105.36920			0.00	0	0.00
CLN368	On 26/07/2022	Spot Bond	10.02000	106.86888		10.02000	106.84002			0.00	0	0.00
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.92547			0.00	0	0.00
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.04156			0.00	0	0.00
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000		0.00000	102.08433			0.00	0	0.00
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.83690			0.00	0	0.00
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.83322			0.00	0	0.00
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.83336			0.00	0	0.00
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.76736			0.00	0	0.00
CLN376	On 20/03/2021	Spot Bond	9.25500	102.64915		9.25500	102.62349			0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000		0.00000	104.86666			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	99.80404				0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000	99.68691	10.57000	99.65856				0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	99.79315	11.00000	99.76363				0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.01935				0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	99.80076				0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.03231				0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.67500	101.81059	11.67500	101.77869				0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	99.78155				0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	99.83311				0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.12950				0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	99.82142				0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	101.46381				0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.84735				0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	99.83134				0.00	0	0.00
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	99.82150				0.00	0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.12574				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.55515	7.01000	41.16238				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	169.69279				0.00	0	0.00
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.33500	101.54932	8.33500	146.12202				0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.95000	36.63689	7.95000	161.38923				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN89	On 02/03/2028	Spot Bond	7.95000	37.07696		7.95000	161.70826			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.74967			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.71333			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.37236			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.37236			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.82248			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.83460			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.83227			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.36210			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.81932			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.98821			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.83549			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.83767			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.83875			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.83762			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.34307			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.34938			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.54500	104.58288		8.54500	108.19447			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.51000	103.75891		8.51000	103.73516		14,126,600,000,000.00		1,660,000,000	820,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.89500	116.05147		9.89500	116.02068			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.47500	105.13538		7.47500	105.11419			0.00	0	0.00
COJ07	On 23/03/2021	Spot Bond	9.46500	105.64628		9.46500	110.99417			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond	9.52500	106.56591		9.52500	106.53867			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond	9.89500	99.72800		9.89500	99.70154		7,916,000,000,000.00		800,000,000	400,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COT02	On 03/04/2028	Spot Bond	10.68000		101.15867		10.68000	101.12976			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond	10.68000		93.97671		10.68000	93.94985			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.28281			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.98357			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond	100.00000		9.13411		100.00000	9.11199			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.31318			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond	0.00000		100.00000		0.00000	101.66335			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond	0.00000		100.00000		0.00000	102.64734			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.26993			0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.36995			0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.40849			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond	100.00000		9.18351		100.00000	9.16127			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond	100.00000		11.10273		100.00000	11.07584			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond	11.23000		100.53312		11.23000	100.86689			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond	100.00000		13.08172		100.00000	13.05002			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond	100.00000		5.53771		100.00000	5.52429			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond	100.00000		13.75569		100.00000	13.72236			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	100.86620			0.00	200,000,000	100,000,000.00
DENG44	On 29/09/2017	Spot Bond	7.88500		100.79962		7.88500	100.77808			0.00	0	0.00
DENG55	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.37699			0.00	0	0.00
DENG56	On 25/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.29294			0.00	0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.17327			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000		59.85173		100.00000	59.70184			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.01215			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.40228			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.71181			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.74964			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.76694			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.66027			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.79749			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.02026			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.45500	104.83865		8.45500	104.81480			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.21500	112.79944		7.21500	112.77747		25,974,000,000,000.00	3,600,000,000	1,800,000,000.00	
DV22	On 07/02/2020	Spot Bond	8.30500	105.41098		8.30500	105.38729		28,925,484,500,000.00	3,482,900,000	1,833,100,000.00	
DV23	On 27/02/2023	Spot Bond	9.09500	105.42796		9.09500	105.40206		19,957,398,608,000.00	2,194,326,400	1,125,185,500.00	
DV24	On 18/02/2024	Spot Bond	9.15500	103.82161		9.15500	103.79594		0.00	0	500,000,000.00	
DV29	On 18/02/2029	Spot Bond	9.31000	106.72723		9.31000	106.70041		5,586,000,000,000.00	600,000,000	300,000,000.00	
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.44491			0.00	0	0.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.35860			0.00	0	0.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.92489			0.00	0	0.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.37539			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.51527			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.70843			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.89989			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.81500	126.08993		7.81500	126.06324		31,260,000,000,000.00	4,000,000,000	2,000,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000	0.00000	95.04625				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	2.25500	100.27835	2.25500	100.27796			34,501,500,000,000.00	15,300,000,000	63,500,000,000.00	
EL15	On 29/06/2015	Spot Bond	1.20000	101.14088	1.20000	134.84204			51,480,000,000,000.00	42,900,000,000	44,200,000,000.00	
EL28	On 02/05/2028	Spot Bond	2.19000	122.57170	2.19000	122.57142			8,979,000,000,000.00	4,100,000,000	44,600,000,000.00	
EL29	On 19/11/2029	Spot Bond	2.17000	110.31157	2.17000	110.31140			0.00	0	13,400,000,000.00	
EL30	On 29/07/2030	Spot Bond	2.15000	110.43814	2.15000	110.43802			0.00	0	0.00	
EL31	On 02/06/2031	Spot Bond	2.20000	102.71331	2.20000	102.71309			0.00	0	0.00	
EL36	On 31/01/2036	Spot Bond	2.23500	100.61398	2.23500	100.61364			81,577,500,000,000.00	36,500,000,000	73,500,000,000.00	
EMM01	On 28/07/2020	Spot Bond	9.35500	106.26484	9.35500	106.23799			0.00	0	0.00	
EMM02	On 11/03/2021	Spot Bond	9.20500	106.91928	9.20500	106.89314			0.00	0	0.00	
EMM03	On 04/05/2024	Spot Bond	9.73000	105.46601	9.73000	105.43833			0.00	0	0.00	
EMM04	On 16/05/2028	Spot Bond	9.94500	97.20089	9.94500	99.42121			0.00	0	0.00	
EMM05	On 17/04/2029	Spot Bond	10.08500	108.63997	10.08500	106.89310			0.00	0	4,333,332,900.00	
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.47054			0.00	0	0.00	
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000	0.00000	96.55393			0.00	0	0.00	
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000	0.00000	99.99985			0.00	0	0.00	
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.73119			0.00	0	0.00	
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.70353			0.00	0	0.00	
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.66686			0.00	0	0.00	
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000	0.00000	102.20427			0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPFC14	On 27/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.30507			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.33287			0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.34415			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	82.03809		100.00000	81.85819			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	11.04500	103.03050		11.04500	103.00033			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.52647			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	99.99367			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.21394			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.67500	101.01496		9.67500	100.98874			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.48052			0.00	0	0.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	97.18592			0.00	0	0.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.50729			0.00	0	0.00
ERS3C3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3C4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.53826			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.34000		10.00000	107.31200			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.45240			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.47080			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.44872			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.46405			0.00	0	0.00
ERSA18	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.46401			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.45779			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	6.80000	100.68615		6.80000	100.66796		180,366,056,000,000.00	26,524,420,000	80,924,420,000.00	
ES18	On 20/04/2018	Spot Bond	7.66500	107.95114		7.66500	107.92882		267,084,558,814,500.00	34,844,691,300	16,206,141,400.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES23	On 25/01/2023	Spot Bond	8.38000	110.47870		8.38000	110.45365			184,278,734,112,000.00	21,990,302,400	19,187,345,700.00
ES26	On 02/04/2026	Spot Bond	8.70500	97.49266		8.70500	97.46983			270,957,711,098,000.00	31,126,675,600	70,063,779,500.00
ES33	On 15/09/2033	Spot Bond	9.38000	83.59174		9.37000	83.64675			1,996,773,891,532,000.00	12,875,681,400	90,806,754,700.00
ES42	On 25/04/2042	Spot Bond	9.39000	94.53713		9.39000	94.51329			398,136,000,000,000.00	42,400,000,000	53,000,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.45544			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000	100.00000		0.00000	100.46952			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.34438			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.09702			0.00	0	0.00
FIFB03	On 26/06/2016	Spot Bond	0.00000	100.00000		0.00000	101.55691			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.36991			0.00	0	0.00
FIFC12	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000	100.00000		0.00000	103.00318			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.33670			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.19507			0.00	0	0.00
FIFC16	On 12/06/2015	Spot Bond	100.00000	82.67210		100.00000	82.49119			3,840,000,000,000,000.00	38,400,000,000	20,000,000,000.00
FR002U	On 02/08/2023	Spot Bond	100.00000	11.33808		100.00000	11.30969			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000	11.03503		100.00000	11.00739			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.92255			0.00	0	0.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	98.65910			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.91281			0.00	0	0.00
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	99.90632			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.19500	99.71617		9.19500	99.69154			0.00	0	0.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.03391			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.03384			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.00785			0.00	0	0.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	102.99592			0.00	0	0.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.22902			0.00	0	2,000,000,000.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	100.23277			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.95500	103.04480		9.95500	102.92231			0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.15423			0.00	0	1,500,000,000.00
FRBC21	On 21/12/2018	Spot Bond	9.97500	108.90956		9.97500	108.88044			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	102.00143			0.00	0	0.00
FRBI22	On 31/01/2022	Spot Bond	2.22000	131.00583		2.22000	131.88431			0.00	0	0.00
FRBI23	On 07/12/2023	Spot Bond	2.22000	127.36413		2.22000	275.66075			0.00	0	0.00
FRBI25	On 31/01/2025	Spot Bond	2.42500	104.22116		2.42500	110.78536			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.47000	102.61337		2.47000	161.82624			0.00	0	200,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.26000	119.00246		2.26000	218.09433			0.00	0	50,000,000.00
FRBN04	On 15/09/2015	Spot Bond	7.29500	102.95256		7.29500	102.93218			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.70000	65.43299		7.70000	64.83993			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.43000	41.99701		9.43000	41.10984			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9,367.00000	0.00000		9,367.00000	39.77195			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	104.46801		100.00000	104.19309			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.24725			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.10904			0.00	0	0.00
FRC112	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.82479			0.00	0	0.00
FRC113	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	102.00410			0.00	0	0.00
FRC115	On 20/06/2017	Spot Bond	7.47000	100.46651		7.47000	98.00000			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
FRC116		On 20/06/2017	Spot Bond	7.47000	100.46651		7.47000	100.00000			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.98836			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	101.89448			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.78440			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	101.95562			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.37477		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	102.08004			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.56654			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	102.49021			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC140	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond		100.09221	20.16834		100.09221	20.11834			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.77437			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	110.69342			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.34931			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	103.73824			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	101.96027			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	101.98217			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.80943			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.85736			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	102.43569			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	101.82460			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	63.39729		13.22500	63.37438			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.71978			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	101.72196			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	102.52451			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.80058			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.65500	96.08328		3.65500	99.40204			0.00	0	0.00
FRC170	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.87920			0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	101.87920			0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.38225			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC173	On 30/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.69500			0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	99.90575			0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.77001			0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond		0.00000	100.00000		0.00000	101.72850			0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.88025			0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	102.02548			0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.63322			0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond		0.00000	100.00000		0.00000	100.87119			0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond		0.00000	100.00000		0.00000	101.11508			0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.32662			0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.83989			0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	102.33628			0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.70885			0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.85736			0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.85736			0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.92648			0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.45441			0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.53349			0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.54835			0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.34000		10.00000	107.31200			0.00	0	0.00
FRC194	On 08/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.27088			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond		0.00000	100.00000		0.00000	101.96216			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.25535			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC197	On 09/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.52980			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.19245			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.19566			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.16768			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.06168			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.16768			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.05744			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.78171			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		100.85461		8.75000	100.83009			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	105.81985			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		11.12207	100.00000	100.00000	11.09453			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		10.15391	100.00000	100.00000	10.12876			0.00	0	0.00
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	96.74414			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		1.77044	100.00000	100.00000	1.76606			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	100.39774			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		22.63885	100.00000	100.00000	22.58279			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.69306			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		8.79449	100.00000	100.00000	8.77319			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		16.94953	100.00000	100.00000	16.90709			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.69303			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		16.91967	100.00000	100.00000	16.87729			0.00	0	0.00
FRC217	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.69135			0.00	0	0.00
FRC218	On 07/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.65695			0.00	0	0.00
FRC219	On 04/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.80797			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC220	On 04/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.75915			0.00	0	0.00
FRC221	On 31/01/2022	Spot Bond	3.03000	125.40158		3.03000	125.39845			0.00	0	0.00
FRC222	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.62176			0.00	0	0.00
FRC223	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.61364			0.00	0	0.00
FRC224	On 10/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.61364			0.00	0	0.00
FRC225	On 20/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.44987			0.00	0	0.00
FRC226	On 18/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.57042			0.00	0	0.00
FRC227	On 10/09/2016	Spot Bond	100.00000	37.96327		100.00000	32.92734			0.00	0	16,000,000,000.00
FRC228	On 16/09/2016	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	101.96679			0.00	0	0.00
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.95589			0.00	0	0.00
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.04243			0.00	0	0.00
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.98706			0.00	0	0.00
FRC66	On 31/01/2022	Spot Bond	3.56000	114.68986		3.56000	121.35125			0.00	0	0.00
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	101.99087			0.00	0	0.00
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.01054			0.00	0	0.00
FRC69	On 31/01/2022	Spot Bond	3.61000	105.89018		3.61000	120.97719			0.00	0	0.00
FRC71	On 31/01/2022	Spot Bond	3.59000	103.67188		3.59000	121.12666			0.00	0	0.00
FRC72	On 31/01/2017	Spot Bond	3.36000	100.28181		3.36000	125.84924			0.00	0	0.00
FRC74	On 20/09/2016	Spot Bond	3.43000	101.42745		3.43000	134.96902			0.00	0	0.00
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.10584			0.00	0	0.00
FRC83	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.73724			0.00	0	0.00
FRC84	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.97779			0.00	0	0.00
FRC86	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	102.30129			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC87	On 20/12/2016	Spot Bond		0.00000	100.00000		0.00000	102.21824			0.00	0	0.00
FRC94A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.90758			0.00	0	0.00
FRC96A	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.90540			0.00	0	0.00
FRC97	On 20/03/2015	Spot Bond		0.00000	100.00000		0.00000	102.17009			0.00	0	0.00
FRD003	On 14/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.92916			0.00	0	0.00
FRD01U	On 22/12/2018	Spot Bond		100.00000	12.58632		100.00000	12.55516			0.00	0	0.00
FRD02U	On 01/06/2016	Spot Bond		100.00000	33.73575		100.00000	33.65402			0.00	0	0.00
FRD04U	On 04/07/2015	Spot Bond		100.00000	94.56935		100.00000	94.24659			0.00	0	0.00
FRD09U	On 26/06/2017	Spot Bond		100.00000	23.76168		100.00000	23.70284			0.00	0	0.00
FRD12U	On 20/03/2018	Spot Bond		100.00000	6.75371		100.00000	6.73699			0.00	0	0.00
FRD13U	On 31/12/2019	Spot Bond		100.00000	12.39624		100.00000	12.36554			0.00	0	0.00
FRI15	On 14/03/2015	Spot Bond		5.50000	151.62645		5.50000	151.61241			0.00	0	0.00
FRJ15	On 04/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.37657			0.00	0	0.00
FRJ16	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.89318			0.00	800,000,000	400,000,000.00
FRJ17	On 04/04/2017	Spot Bond		0.00000	100.00000		0.00000	102.08981			0.00	0	0.00
FRJ18	On 21/02/2018	Spot Bond		0.00000	100.00000		0.00000	101.35298			0.00	0	0.00
FRJ19	On 04/04/2019	Spot Bond		0.00000	100.00000		0.00000	100.91590			0.00	0	100,000,000.00
FRJ20	On 20/09/2020	Spot Bond		0.00000	100.00000		0.00000	99.80998			0.00	0	0.00
FRJ21	On 15/09/2021	Spot Bond		0.00000	100.00000		0.00000	98.34718			0.00	0	0.00
FRJ25	On 09/03/2025	Spot Bond		0.00000	100.00000		0.00000	100.06567			0.00	26,320,000,000	26,320,000,000.00
FRS100	On 15/01/2024	Spot Bond		2.06800	84.09097		2.06800	104.21276			0.00	0	0.00
FRS101	On 31/01/2038	Spot Bond		2.35500	104.52584		2.35500	136.67563			0.00	0	0.00
FRS102	On 21/01/2017	Spot Bond		0.00000	100.00000		0.00000	101.00959			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS103	On 23/01/2024	Spot Bond	10.38000		101.40459		10.38000	101.37572			0.00	0	1,090,000,000.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.40459		10.38000	101.37572			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	101.02220			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.49500		101.50582		2.49500	110.20192			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.57000		207.15098		2.57000	208.79215			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.46500		110.78731		2.46500	110.78624			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.15659			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.60000		206.27898		2.60000	207.91796			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.10101			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.51000		109.95449		2.51000	109.95328			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.55500		109.04562		2.55500	109.04431			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	101.32129			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	49.36000			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.62951			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.66000		107.05505		2.66000	107.05343			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.72000		113.28278		2.72000	204.46582			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.77000		111.64000		2.77000	203.04824			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.44000		96.86175		2.44000	96.86089			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.80000		159.59528		2.80000	202.20351			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	2.93500		89.24253		2.93500	102.04324			0.00	0	0.00
FRS125	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.53829			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.34000		126.28352		2.34000	273.32105			0.00	0	0.00
FRS37	On 07/12/2023	Spot Bond	2.23000		127.27365		2.23000	275.46486			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS43	On 07/12/2023	Spot Bond	2.95000		120.95799		2.95000	261.79042			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond	2.69000		100.68475		2.69000	128.07567			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond	0.00000		100.00000		0.00000	100.94986			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond	2.22000		131.88470		2.22000	127.85172			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.17897			0.00	0	0.00
FRS59	On 07/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.40110			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond	0.00000		100.00000		0.00000	100.78836			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond	2.33500		110.47061		2.33500	110.46995			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond	104.97509		21.26003		104.97509	21.20625			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond	101.07593		24.88791		101.07593	24.82704			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond	100.44759		21.54477		100.44759	21.49121			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond	100.76967		26.36290		100.76967	29.30822			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	2.09000		118.40015		2.09000	118.40026			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond	2.37000		96.98139		2.37000	111.32750			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond	0.00000		100.00000		0.00000	98.75356			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond	2.40000		96.72354		2.40000	111.03142			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.31257			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond	2.43000		125.48029		2.43000	344.09428			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.66331			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.28537			0.00	0	0.00
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRX15	On 14/03/2015	Spot Bond	6.00500	99.98355		6.00500	99.96710			0.00	0	63,600,000,000.00
FRX16	On 15/09/2016	Spot Bond	7.48500	100.67721		7.48500	100.65678			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.99000	101.09160		7.99000	101.06973			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.16500	110.57313		8.16500	110.54882			81,650,000,000,000.00	10,000,000,000	2,500,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.67500	104.13936		8.67500	104.11493			10,042,180,000,000.00	1,157,600,000	921,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.95500	103.02754		8.95500	103.00275			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.54500	90.41098		9.54500	90.38806			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.81000	108.52802		9.81000	108.49947			0.00	0	18,300,000,000.00
FRX26	On 01/10/2026	Spot Bond	10.04000	97.58345		10.04000	100.57215			10,040,000,000,000.00	1,000,000,000	500,000,000.00
FRX30	On 31/01/2030	Spot Bond	10.46000	94.81716		10.46000	94.78360			0.00	0	0.00
FRX31	On 21/02/2031	Spot Bond	10.50000	92.85196		10.50000	92.82571			0.00	0	0.00
FRX45	On 14/04/2045	Spot Bond	9.96000	84.66038		9.96000	84.63778			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.55138			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.57325			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.62790			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.71539			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	101.78099			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000	100.00000		0.00000	102.06522			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.37867			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.39478			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.23977			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.40935			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.42553			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000	100.00000		0.00000	100.43900			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FS2D1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.49821			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond	100.00000		53.96801		100.00000	53.83286			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond	100.00000		9.05433		100.00000	9.03166			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond	100.00000		1.51906		100.00000	1.51526			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond	100.00000		0.25486		100.00000	0.25422			0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.38618			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.34346			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond	9.11000		104.66876		9.11000	104.64315			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	100.62137			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond	100.00000		8.97376		100.00000	8.95202			0.00	0	0.00
GRB02U	On 08/12/2017	Spot Bond	100.00000		15.57215		100.00000	15.53443			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.05121		100.00000	11.02445			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	100.89659			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.93167			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.97517			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.03553			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRH1YU	On 25/10/2039	Spot Bond	100.00000	0.00000	0.00000	100.00000	0.00000	0.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000	100.00000	0.00000	101.11664					0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.17439					0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.77564					0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.01901					0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000	100.00000	0.00000	100.37895					0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000	100.00000	0.00000	101.62358					0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000	0.00001	100.00000	0.00001					0.00	0	268,000,000.00
GSIS03	On 26/06/2015	Spot Bond	0.00000	100.00000	0.00000	101.37203					0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000	100.00000	0.00000	103.18631					0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000	100.00000	0.00000	95.22066					0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000	9.37330	100.00000	9.34983					0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.22811					0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000	100.00000	0.00000	99.98059					0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.79558					0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.80483					0.00	0	0.00
HILC18	On 24/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.85354					0.00	0	0.00
HILC19	On 07/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.62137					0.00	0	0.00
HM1B5U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000					0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond	100.00000	0.00000	100.00000	0.00000					0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.11822					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HMS1B9	On 19/07/2015	Spot Bond		7.29842	101.42421		7.29842	100.28175			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	101.16767			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.29891	101.40755		8.29891	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	101.23121			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.74931	101.47252		8.74931	104.41639			0.00	0	0.00
HMS1E2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1E4	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.30884			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	101.14225			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.31910			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.36463			0.00	0	0.00
HPF04	On 17/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.69399			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.34000		10.00000	107.31200			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond		8.99000	102.20873		8.99000	102.18391			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.49283			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.46329			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond		8.03500	108.46852		8.03500	108.44491		29,263,470,000,000.00	3,642,000,000	1,825,500,000.00	
HWAY23	On 07/12/2023	Spot Bond		2.06000	128.82226		2.06000	278.81788		7,416,000,000,000.00	3,600,000,000	1,800,000,000.00	
HWAY24	On 07/12/2024	Spot Bond		2.06000	131.65450		2.06000	284.94785		0.00	0	0.00	
HWAY34	On 31/07/2034	Spot Bond		9.32000	100.40665		9.32000	100.38138		70,516,052,000,000.00	7,566,100,000	3,801,200,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HWAY35	On 31/07/2035	Spot Bond		9.32000	100.39546		9.32000	100.37020			0.00	0	0.00
HWF01U	On 26/03/2015	Spot Bond		100.00000	96.56085		100.00000	96.30607			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond		100.00000	25.13244		100.00000	25.07021			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond		100.00000	63.27435		100.00000	63.11766			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond		100.00000	30.23771		100.00000	30.16283			0.00	0	13,400,000,000.00
HWF06U	On 20/11/2016	Spot Bond		100.00000	22.10530		100.00000	22.04994			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond		100.00000	98.11185		100.00000	97.85299			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond		10.00000	107.34000		10.00000	107.31200			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond		1.75000	117.64766		1.76000	117.54374			79,098,889,800,000.00	45,199,365,600	81,827,394,000.00
I2038	On 31/01/2038	Spot Bond		1.73000	126.32675		1.73500	126.21393			109,019,975,364,000.00	63,017,326,800	15,576,163,900.00
I2046	On 31/03/2046	Spot Bond		1.85500	125.82783		1.85500	125.82875			103,963,846,000,000.00	56,045,200,000	89,894,088,900.00
I2050	On 31/12/2050	Spot Bond		1.88000	133.72337		1.88000	133.72423			6,241,023,216,000.00	3,319,693,200	53,695,733,100.00
IBC01	On 16/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.25000			0.00	0	0.00
IBL11	On 12/03/2015	Spot Bond		7.18500	99.98032		7.18500	100.00000			0.00	0	0.00
IBL13	On 12/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IBL14	On 28/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.89014			0.00	0	0.00
IBL21	On 15/03/2016	Spot Bond		7.96500	101.41360		7.96500	101.39173			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond		7.86000	105.55065		7.86000	105.52818			0.00	0	0.00
IBL28	On 18/08/2016	Spot Bond		7.78500	101.16403		7.78500	101.14270			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.76995			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		2.20000	99.59396		2.20000	128.54524			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.29000	103.22544		2.29000	131.30898			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.41851			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.82286			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL39	On 02/04/2018	Spot Bond		7.98000	105.98406		7.98000	105.96128			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.05377			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.79794			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.57430			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.34000		10.00000	107.31200			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.52500	100.11692		8.52500	100.09396			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.97500	94.46802		8.97500	94.44512		43,151,800,000,000.00	4,808,000,000	2,425,900,000.00	
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	99.72577			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.38000	100.49105		8.38000	100.46839			0.00	0	66,300,000,000.00
IBL50	On 02/08/2020	Spot Bond		9.02500	101.27822		9.02500	101.25353			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.64667			0.00	2,200,000,000	1,100,000,000.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	100.76569			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.90000	99.97067		7.90000	99.94928			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.30500	100.33858		8.30500	100.31602			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	100.84286			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.52659			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.63000	102.21266		7.63000	102.19152			0.00	0	0.00
IBL59	On 17/02/2019	Spot Bond		8.26500	103.71930		8.26500	103.69610			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond		9.37500	105.91272		9.37500	105.88593			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond		0.00000	100.00000		0.00000	101.41871			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.88033			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.83321			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond		0.00000	100.00000		0.00000	100.85039			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	100.86743			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond	100.00000	8.62404		100.00000	8.53205		750,000,000,000,000.00	7,500,000,000	12,500,000,000.00	
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00786		100.00000	0.00784			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.02833			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	100.99248			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.60500	102.07848		8.60500	102.05486			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.32698			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.33766			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.68000	102.04240		9.68000	102.01575			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	101.98310		5.00000	101.96920			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	101.98310		5.00000	101.96920			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.56090		5.00000	100.54719			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	101.98675		5.00000	101.97291			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	99.98906		4.00000	99.97812			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	101.61230		4.00000	101.60125			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	46.93210		100.00000	46.81589			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	46.74725		100.00000	46.63149			0.00	0	0.00
IDW03U	On 30/06/2016	Spot Bond	100.00000	46.74725		100.00000	46.63149			0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000	108.85027		9.20000	108.82337			0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.54793			0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000	7.27568		100.00000	7.25806			0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.03421			0.00	0	0.00
IN04	On 15/03/2015	Spot Bond	8.71500	99.95227		8.71500	99.92842			0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.58450			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IN191U	On 16/05/2017	Spot Bond	100.00000		14.28999	100.00000	14.25420				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		94.56935	100.00000	94.24659				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		15.08059	100.00000	15.04325				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		16.27518	100.00000	16.23442				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.32527	100.00000	1.32274				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		9.95878	100.00000	9.93412				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		9.01676	100.00000	8.99419				0.00	0	0.00
IN285U	On 12/03/2015	Spot Bond	100.00000		99.72678	100.00000	100.00000				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		10.95314	100.00000	10.92602				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		32.12457	100.00000	32.04501				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		75.56936	100.00000	75.41322				0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		70.46332	100.00000	70.32755				0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		69.65649	100.00000	69.52381				0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		84.49074	100.00000	84.29561				0.00	0	0.00
INA511	On 10/03/2015	Spot Bond	6.30000		99.94825	6.30000	99.96549				0.00	0	0.00
INA513	On 24/03/2015	Spot Bond	100.00000		97.07447	100.00000	96.81698			3,200,000,000,000,000.00	32,000,000,000	16,000,000,000.00	
INA515	On 07/04/2015	Spot Bond	6.30000		99.57035	6.30000	99.50195				0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.40000		99.44203	6.40000	99.37273				0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.40000		99.32081	6.40000	99.25167				0.00	0	0.00
INA519	On 05/05/2015	Spot Bond	6.40000		99.07924	6.40000	99.01044				0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.50000		98.94280	6.50000	98.87312				0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.50000		98.69933	6.50000	98.62999				0.00	0	0.00
INA523	On 03/06/2015	Spot Bond	6.50000		98.56074	6.50000	98.49159				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA524	On 09/06/2015	Spot Bond	6.50000	98.45706		6.50000	98.38805			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000	100.00000		0.00000	101.83507			0.00	0	0.00
ING115	On 31/03/2016	Spot Bond	10.90542	103.54827		10.90542	102.96703			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.90542	102.29261		10.90542	102.18797			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000	100.00000		0.00000	101.91363			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.87685			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000	102.86967		6.50000	102.85160			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.93378			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000	100.00000		0.00000	93.39084			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000	100.00000		0.00000	99.91833			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.14204			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.34000		10.00000	107.31200			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	101.85593			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.97737			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.08359			0.00	0	0.00
ING270	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	103.30822			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.67641			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.02692			0.00	0	0.00
ING297	On 10/09/2015	Spot Bond	100.00000	66.84982		100.00000	66.72761			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000	100.00000		0.00000	105.94904			0.00	0	0.00
INLV01	On 12/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.79877			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000	91.93955		100.00000	91.70854			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.24256			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.34000		10.00000	107.31200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IPF02	On 13/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.23129			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.24707			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond		8.47500	104.24704		8.47500	104.22327			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.43565			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.46958			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond		0.00000	100.00000		0.00000	101.49222			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.15896			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.21694			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.99803			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond		9.35500	102.96900		9.35500	102.94300			34,613,500,000,000.00	3,700,000,000	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond		0.00000	100.00000		0.00000	102.10255			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond		8.55000	107.23419		8.55000	107.20939			24,928,380,000,000.00	2,915,600,000	1,492,000,000.00
IPL7	On 05/04/2018	Spot Bond		0.00000	100.00000		0.00000	101.39054			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.28384			0.00	0	0.00
IPL9	On 20/05/2021	Spot Bond		0.00000	100.00000		0.00000	99.67523			0.00	0	3,400,000,000.00
IV013	On 22/06/2015	Spot Bond		0.00000	100.00000		0.00000	99.74796			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond		8.36500	102.89088		8.36500	102.86784			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond		0.00000	100.00000		0.00000	101.28169			0.00	0	0.00
IV016	On 06/12/2021	Spot Bond		0.00000	100.00000		0.00000	100.14640			0.00	0	0.00
IV017	On 31/01/2022	Spot Bond		3.57000	95.34183		3.57000	125.70814			0.00	0	8,000,000,000.00
IV019	On 31/03/2028	Spot Bond		3.65000	142.48239		3.65000	148.08607			0.00	0	0.00
IV022	On 02/04/2022	Spot Bond		0.00000	100.00000		0.00000	101.64228			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond		0.00000	100.00000		0.00000	101.40487			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.28078			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.99971			0.00	0	0.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	101.72659			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.76000	97.64468		3.76000	106.10414			0.00	0	320,000,000.00
IV030A	On 31/01/2025	Spot Bond	3.76000	97.56327		3.76000	105.09797			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.02275			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.60235			0.00	0	278,000,000.00
IV08	On 30/04/2018	Spot Bond	10.14500	114.44565		10.14500	114.41436			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.19225			0.00	0	0.00
IV19A	On 31/03/2028	Spot Bond	3.75000	140.97115		3.75000	140.96495			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond	100.00000	86.90476		100.00000	86.69834			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000	85.48009		100.00000	85.28037			0.00	0	0.00
IWA511	On 12/03/2015	Spot Bond	6.30000	99.98274		6.30000	100.00000			0.00	0	0.00
IWA512	On 19/03/2015	Spot Bond	6.30000	99.89655		6.30000	99.87932			0.00	0	0.00
IWA515	On 09/04/2015	Spot Bond	6.40000	99.52881		6.40000	99.51144			0.00	0	0.00
IWA516	On 16/04/2015	Spot Bond	6.40000	99.40737		6.40000	99.39004			0.00	0	0.00
IWA517	On 23/04/2015	Spot Bond	6.40000	99.28623		6.40000	99.26895			0.00	0	0.00
IWA519	On 07/05/2015	Spot Bond	6.50000	99.03005		6.50000	99.01259			0.00	0	0.00
IWA521	On 21/05/2015	Spot Bond	6.50000	98.78615		6.50000	98.76877			0.00	0	0.00
IWA522	On 28/05/2015	Spot Bond	6.50000	98.66465		6.50000	98.64732			0.00	0	0.00
IWA523	On 04/06/2015	Spot Bond	6.50000	0.00000		6.50000	0.00000			0.00	0	0.00
IVC002	On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
IVC005	On 27/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.25099			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.34000		10.00000	107.31200			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC006	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.11914			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.32763			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.39327			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.38310			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.20852			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.25227			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.26030			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.27635			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.20409			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond		0.00000	100.00000		0.00000	101.11115			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.89028			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond		0.00000	100.00000		0.00000	99.86189			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.49481			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.27150			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond		0.00000	100.00000		0.00000	100.26885			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond		0.00000	100.00000		0.00000	101.43745			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.17104			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.92312			0.00	0	0.00
IVC030	On 29/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.79914			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond		0.00000	100.00000		0.00000	99.87230			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.53658			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.57586			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond		0.00000	100.00000		0.00000	101.57586			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC036	On 16/07/2019	Spot Bond	8.86500	102.92116		8.86500	102.89649			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000	13.20662		100.00000	13.17706			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000	11.31910		100.00000	11.29107			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.02643			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	9.02500	102.76812		9.02500	102.74306			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	100.90720			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.49540			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.92802			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000	100.00000		0.00000	103.03666			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.88638			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.00159			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.16500	102.99182		7.16500	102.97190			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.76338			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.37908			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.19604			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.82179			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.61691			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.65147			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.18295			0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000	100.00000		0.00000	101.05760			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.90040			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000	100.00000		0.00000	100.99705			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000	53.83286		100.00000	53.69806			0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.61277			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
JDG12U	On 18/03/2015	Spot Bond	100.00000		98.64865		100.00000	98.38275			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.97994			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.97914			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.13347			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		56.81914		100.00000	56.67844			0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.22899			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.98586			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.33000		144.86179		8.33000	144.82913			0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	101.53023			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.58294			0.00	0	0.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	99.81282			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.26790			0.00	2,000,000,000	1,000,000,000.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	99.81127			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.58935			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.97500		101.45299		9.97500	101.42571			0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		100.41995		9.71000	100.39366			0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.80997			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.64000		98.50249		8.64000	98.47948		59,601,312,000,000.00	6,898,300,000	3,487,700,000.00	
LGL03	On 03/04/2018	Spot Bond	8.71000		77.05206		8.71000	100.52823			0.00	0	0.00
LGL04	On 14/08/2020	Spot Bond	9.64500		98.67860		9.64500	98.65293		12,820,134,000,000.00	1,329,200,000	693,900,000.00	
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000		0.00000	99.99953			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.97072			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.68500		103.33417		9.68500	103.30732		20,144,800,000,000.00	2,080,000,000	1,040,000,000.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LHL03	On 13/12/2016	Spot Bond	0.00000	100.00000	0.00000	99.96788		0.00		0	0.00	
LOM01	On 25/11/2019	Spot Bond	0.00000	100.00000	0.00000	100.44797		0.00		0	0.00	
LRFA1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.43090		0.00		0	0.00	
LRFB1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.44355		0.00		0	0.00	
LRFC1	On 17/11/2025	Spot Bond	0.00000	100.00000	0.00000	100.47539		0.00		0	0.00	
MAQ060	On 09/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.09908		0.00		0	0.00	
MAQ062	On 13/11/2015	Spot Bond	0.00000	100.00000	0.00000	100.51032		0.00		0	0.00	
MAQ065	On 14/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.92325		0.00		0	0.00	
MAQ066	On 24/04/2015	Spot Bond	0.00000	100.00000	0.00000	99.25114		0.00		0	0.00	
MAQ067	On 11/05/2015	Spot Bond	0.00000	100.00000	0.00000	98.95723		0.00		0	0.00	
MAQ068	On 09/06/2015	Spot Bond	0.00000	100.00000	0.00000	98.45053		0.00		0	0.00	
MAQ0A1	On 28/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.15584		0.00		0	0.00	
MAQ0A2	On 31/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.15713		0.00		0	0.00	
MAQN01	On 28/03/2017	Spot Bond	0.00000	100.00000	0.00000	101.96007		0.00		0	0.00	
MBF028	On 16/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.13005		0.00		0	0.00	
MBF029	On 01/10/2015	Spot Bond	0.00000	100.00000	0.00000	101.52923		0.00		0	0.00	
MBF030	On 01/10/2017	Spot Bond	0.00000	100.00000	0.00000	102.23374		0.00		0	50,000,000.00	
MBF033	On 28/03/2016	Spot Bond	0.00000	100.00000	0.00000	101.51453		0.00		0	0.00	
MBF035	On 10/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.23329		0.00		0	0.00	
MBF037	On 11/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.55683		0.00		0	0.00	
MBF038	On 15/04/2015	Spot Bond	0.00000	100.00000	0.00000	101.02961		0.00		0	0.00	
MBF039	On 17/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.11583		0.00		0	0.00	
MBF040	On 06/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.63827		0.00		0	0.00	
MBF041	On 07/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.60404		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.61752			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.05664			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	40.05613		100.00000	39.95694			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	97.59358		100.00000	97.33333			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	22.84123		100.00000	22.78467			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	17.06310		100.00000	17.02085			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	17.15577		100.00000	17.11328			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond		100.00000	16.46191		100.00000	16.42068			0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond		100.00000	22.27219		100.00000	22.21642			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.52500	105.39086		8.52500	105.36668			9,584,657,500,000.00	1,124,300,000	577,800,000.00
MBSA02	On 15/04/2019	Spot Bond		8.54500	104.85244		8.54500	104.82834			294,289,800,000.00	34,440,000	34,440,000.00
MBSA03	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.76445			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	103.25963			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.38584			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	101.44603			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.79500	104.89220		7.79500	104.87016			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.51500	104.34603		8.51500	104.32200			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.28000	105.45331		9.28000	105.42689			0.00	0	0.00
MFS1A1	On 20/12/2015	Spot Bond		0.00000	100.00000		0.00000	101.56229			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.61698			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond		9.32500	105.74082		9.32500	105.71375			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond		7.33500	100.52187		7.33500	100.50188			36,234,900,000,000.00	4,940,000,000	2,470,000,000.00
MIL01	On 31/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.27884			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MIIL02	On 31/05/2017	Spot Bond	8.72000	102.59133		8.72000	102.56728			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000	100.00000		0.00000	99.90354			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.15500	106.12176		9.15500	104.00195		7,324,000,000,000.00	800,000,000	400,000,000.00	
MMIG03	On 01/06/2025	Spot Bond	0.00000	100.00000		0.00000	100.23118			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000	21.12467		100.00000	21.07350			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.38418			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.42000	102.50847		8.42000	102.48525		2,357,600,000,000.00	280,000,000	140,000,000.00	
MTN03	On 13/07/2015	Spot Bond	7.28500	102.19165		7.28500	102.17174			0.00	0	10,000,000,000.00
MTN04	On 13/07/2017	Spot Bond	8.41000	105.20978		8.41000	105.18584		26,407,400,000,000.00	3,140,000,000	1,040,000,000.00	
N4A211	On 14/08/2020	Spot Bond	100.89771	6.83507		100.89771	6.81782			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875	6.92405		100.61875	6.90661			0.00	0	0.00
N4A305	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A308	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A311	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A405	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A408	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A411	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
N4A502	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	96.10213			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.53439			0.00	0	0.00
N4C508	On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.57983			0.00	0	0.00
N4D68U	On 14/08/2020	Spot Bond	100.00000	0.98694		100.00000	0.98447			0.00	0	0.00
N4E68U	On 14/08/2020	Spot Bond	100.00000	0.98694		100.00000	0.98447			0.00	0	0.00
NAM01	On 19/11/2022	Spot Bond	8.74000	99.93449		8.74000	99.91088		2,846,618,000,000.00	325,700,000	325,700,000.00	
NBK10A	On 25/07/2016	Spot Bond	7.66500	99.92012		7.66500	99.89936			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK11A	On 28/11/2020	Spot Bond		8.84500	102.89441		8.84500	102.86981			0.00	0	0.00
NBK12A	On 19/03/2021	Spot Bond		8.60500	108.11263		8.60500	108.08747			0.00	0	0.00
NBK13A	On 19/03/2024	Spot Bond		9.07500	108.67554		9.07500	108.64890			0.00	0	0.00
NBK13B	On 21/02/2017	Spot Bond		0.00000	100.00000		0.00000	101.34361			0.00	0	0.00
NBK14A	On 26/06/2021	Spot Bond		8.96500	103.49143		8.96500	103.47713			0.00	0	0.00
NBK14B	On 27/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.36977			0.00	0	0.00
NBK15A	On 11/02/2022	Spot Bond		9.20500	98.62565		9.20500	98.58043			0.00	0	0.00
NBK15B	On 27/08/2017	Spot Bond		0.00000	100.00000		0.00000	101.45285			0.00	0	0.00
NBK16A	On 12/02/2025	Spot Bond		9.93000	97.69321		9.93000	97.66706			0.00	0	0.00
NBK16B	On 25/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.05609			0.00	0	0.00
NBK17B	On 28/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.36815			0.00	0	0.00
NBK18B	On 20/03/2017	Spot Bond		0.00000	100.00000		0.00000	101.38978			0.00	0	0.00
NBK19B	On 26/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.41742			0.00	1,000,000,000	1,000,000,000.00
NBK20B	On 25/06/2021	Spot Bond		0.00000	100.00000		0.00000	101.48168			0.00	0	0.00
NBK21B	On 10/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.58510			0.00	0	0.00
NBK22B	On 12/02/2018	Spot Bond		0.00000	100.00000		0.00000	100.57248			0.00	0	0.00
NBK23B	On 12/02/2020	Spot Bond		0.00000	100.00000		0.00000	100.58762			0.00	0	0.00
NBK24B	On 11/02/2022	Spot Bond		0.00000	100.00000		0.00000	100.57820			0.00	0	0.00
NBK25B	On 12/02/2025	Spot Bond		0.00000	100.00000		0.00000	100.62905			0.00	0	0.00
NBK2A	On 15/09/2015	Spot Bond		7.15500	101.59940		7.15500	101.57967		11,036,587,500,000.00	1,542,500,000	10,777,700,000.00	
NBK2B	On 15/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.58853			0.00	1,000,000,000	500,000,000.00
NBK3A	On 09/09/2019	Spot Bond		8.54500	110.54714		8.54500	110.52201		24,892,439,500,000.00	2,913,100,000	3,093,100,000.00	
NBK4	On 28/10/2024	Spot Bond		10.50500	38.22477		10.50500	38.21432			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK6A	On 19/04/2015	Spot Bond	7.08500	104.09240		7.08500	104.07235			13,178,100,000,000.00	1,860,000,000	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.18538			0.00	0	0.00
NBK7B	On 19/04/2020	Spot Bond	0.00000	100.00000		0.00000	101.18862			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.57500	106.15024		7.57500	106.12843			155,905,620,000,000.00	20,581,600,000	7,487,200,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.59871			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.73711			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.44133			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.26277			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.21930			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.14005			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.20771			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	100.96521			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000	100.00000		0.00000	100.90733			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000	100.00000		0.00000	91.55428			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.34364			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.53248			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.84247			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.85112			0.00	0	0.00
NCLN77	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	102.04887			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.85640			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000	100.00000		0.00000	99.84597			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000	100.00000		0.00000	99.84608			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.82575			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	99.82260			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.67500		105.72992		9.67500	105.61017			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	99.82369			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.71000		104.50508		9.71000	104.55017			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	99.82260			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.84051			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.84052			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	99.82085			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	99.81866			0.00	0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.18479			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.87500		101.19561		7.87500	101.17403			0.00	0	0.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.09951			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	98.92249			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.72500		107.54753		9.72500	108.99426			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	103.28597			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	101.37644			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		100.00000		0.00000	101.35176			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.18720			0.00	0	0.00
NEDH1A	On 20/11/2018	Spot Bond	9.44500		121.77618		9.44500	121.74513			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	100.44465			0.00	0	0.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.34000		10.00000	107.31200			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.24000		169.30656		2.24000	169.30604			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NILB11	On 31/01/2025	Spot Bond	2.62000		95.52981		2.62000	137.95966			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000		184.73436		3.45000	184.72534			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.37500		105.36793		8.37500	105.34405			0.00	0	0.00
NPL08	On 10/03/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	9.00500		106.43500		9.00500	106.40837			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.34869			0.00	0	170,000,000.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.38305			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000		100.00000		0.00000	100.33031			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.34183			0.00	220,000,000	360,000,000.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.33494			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.20500		106.41653		9.20500	107.99994			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.34190			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.34873			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.34414			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.40500		106.39826		9.40500	106.37048			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.35801			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.35332			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000		100.00000		0.00000	100.35563			0.00	0	0.00
NQF1D5	On 22/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.44029			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.41244			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000		100.00000		0.00000	100.36251			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.27000		115.95238		8.27000	115.92657		8,270,000,000,000.00	1,000,000,000	500,000,000.00	
NRA022	On 31/10/2022	Spot Bond	9.05500		121.81022		9.05500	121.78042		12,314,800,000,000.00	1,360,000,000	680,000,000.00	
NRA023	On 31/05/2023	Spot Bond	2.13500		173.24927		2.13500	173.24922		35,868,000,000,000.00	16,800,000,000	8,400,000,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NRA028	On 30/11/2028	Spot Bond		9.83000	121.44784		9.83000	121.41583			22,019,200,000,000.00	2,240,000,000	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond		0.00000	100.00000		0.00000	101.34401			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.18367			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond		0.00000	100.00000		0.00000	99.80807			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.08539			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond		0.00000	100.00000		0.00000	100.27477			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.31606			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.29543			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond		100.00000	16.43488		100.00000	16.39372			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond		100.00000	61.87136		100.00000	61.71815			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond		7.17500	104.38858		7.17500	104.36837			101,331,090,000,000.00	14,122,800,000	7,067,900,000.00
OML02	On 21/11/2024	Spot Bond		0.00000	100.00000		0.00000	100.26137			0.00	0	0.00
OML03	On 27/11/2024	Spot Bond		9.52500	100.99794		9.52500	101.65235			0.00	0	0.00
OTCA2U	On 31/07/2016	Spot Bond		100.00000	36.31565		100.00000	36.22472			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond		0.00000	100.00000		0.00000	97.91000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.49622			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.34000		10.00000	107.31200			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond		0.00000	100.00000		0.00000	102.52598			0.00	0	0.00
PMM16	On 02/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.19795			0.00	0	0.00
PMM17	On 06/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.11740			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond		0.00000	100.00000		0.00000	101.63028			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond		0.00000	100.00000		0.00000	101.64185			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond		0.00000	100.00000		0.00000	100.99022			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
PPC004	On 30/06/2021	Spot Bond		9.25500	104.11785		9.25500	104.74870			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.87225			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.89610			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.90683			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	100.93068			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.03313			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond		0.00000	100.00000		0.00000	101.05694			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond		0.00000	100.00000		0.00000	100.93045			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond		7.75000	44.07540		7.75000	44.06619			0.00	0	0.00
R158	On 15/09/2015	Spot Bond		6.18500	103.51295		6.18500	103.49553		4,921,837,450,000,000.00	95,770,000,000	86,289,600,000.00	
R158P	On 15/09/2015	Spot Bond		6.36500	96.88211		6.36500	96.86535			0.00	0	0.00
R159	On 15/09/2016	Spot Bond		6.46500	109.86670		6.46500	109.84739		2,257,278,608,436,000.00	49,153,690,400	87,018,594,900.00	
R159P	On 15/09/2016	Spot Bond		6.29500	91.09094		6.29500	91.07534			0.00	0	0.00
R186	On 21/12/2026	Spot Bond		7.96000	121.52153		7.93000	121.75160		9,273,658,648,216,000.00	33,876,714,600	28,431,390,600.00	
R187P	On 21/12/2026	Spot Bond		7.67000	41.22050		7.67000	41.21198			0.00	0	0.00
R188P	On 21/12/2027	Spot Bond		7.59000	38.61011		7.59000	38.60221			0.00	0	0.00
R197	On 07/12/2023	Spot Bond		1.73000	285.46443		1.73000	285.46748		31,531,497,962,000.00	18,226,299,400	18,355,846,800.00	
R202	On 07/12/2033	Spot Bond		1.70500	236.04048		1.77000	233.85081		272,370,151,086,000.00	59,747,889,200	77,846,444,600.00	
R2023	On 28/02/2023	Spot Bond		7.72000	100.44502		7.67500	100.68922		6,408,828,956,064,000.00	30,159,191,200	24,717,354,500.00	
R203	On 15/09/2017	Spot Bond		6.93500	102.93260		6.86000	103.08655		9,666,558,298,271,500.00	35,841,138,900	11,529,331,500.00	
R2030	On 31/01/2030	Spot Bond		8.31000	98.27152		8.31000	98.24942		2,106,888,580,784,000.00	56,905,966,400	35,232,160,600.00	
R2032	On 31/03/2032	Spot Bond		8.44500	101.96393		8.44500	101.94076		6,093,658,984,422,000.00	21,570,039,600	95,174,123,800.00	
R2037	On 31/01/2037	Spot Bond		8.51500	100.79948		8.51500	100.77627		4,933,743,117,069,000.00	79,417,864,600	38,592,297,800.00	
R204	On 21/12/2018	Spot Bond		7.17500	104.47111		7.09500	104.71641		3,168,683,369,660,000.00	35,356,567,200	30,868,199,100.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R2044	On 31/01/2044	Spot Bond	8.56000	102.99753	8.56000	102.97367					3,074,950,713,552,000.00	59,223,214,200	78,904,687,500.00
R2048	On 28/02/2048	Spot Bond	8.55500	102.43844	8.55500	102.41512					2,385,540,035,699,000.00	78,847,461,800	84,849,783,500.00
R207	On 15/01/2020	Spot Bond	7.38000	100.60607	7.32500	100.80631					7,467,743,363,886,000.00	11,889,344,700	62,382,475,300.00
R208	On 31/03/2021	Spot Bond	7.50500	99.41784	7.45500	99.63245					6,374,536,976,761,000.00	81,817,052,200	87,452,120,900.00
R209	On 31/03/2036	Spot Bond	8.48000	81.09100	8.47000	81.15360					9,399,012,276,416,000.00	08,374,089,200	94,511,843,100.00
R210	On 31/03/2028	Spot Bond	1.75000	175.13155	1.75000	175.13334					12,878,765,200,000.00	7,359,294,400	47,111,197,200.00
R211	On 31/01/2017	Spot Bond	1.50000	130.20583	1.50000	130.20801					88,852,705,500,000.00	59,235,137,000	30,029,276,500.00
R212	On 31/01/2022	Spot Bond	1.72000	136.07653	1.72000	136.07801					603,642,533,608,000.00	50,954,961,400	53,555,380,700.00
R213	On 28/02/2031	Spot Bond	8.38000	88.21562	8.36000	88.35538					0,216,186,745,292,000.00	19,115,363,400	33,549,134,900.00
R214	On 28/02/2041	Spot Bond	8.51000	79.31929	8.51000	79.30132					7,913,992,344,778,000.00	29,963,847,800	44,620,929,000.00
R227C	On 15/03/2015	Spot Bond	6.52500	99.96426	6.52500	99.94640					0.00	0	0.00
R228C	On 15/09/2015	Spot Bond	6.36500	96.88211	6.36500	96.86535					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.28500	93.96718	6.28500	93.95112					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.29500	91.09094	6.29500	91.07534					0.00	0	0.00
R327C	On 21/06/2015	Spot Bond	6.43500	98.26753	6.43500	98.25051					0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.30500	95.30458	6.30500	95.28833					0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.28500	92.41477	6.28500	92.39906					0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.34500	89.50667	6.34500	89.49131					0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.83500	85.82329	6.83500	85.80745					0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.88500	82.87596	6.88500	82.86055					0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.10000	79.57473	7.10000	79.55947					0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.08000	76.90272	7.08000	76.88802					0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.06000	74.33480	7.06000	74.32063					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R336C	On 21/12/2019	Spot Bond	7.05000	71.83337	7.05000	71.81970				0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.28500	68.56207	7.28500	68.54859				0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.26500	66.22623	7.26500	66.21324				0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.37500	63.48078	7.37500	63.46815				0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.34500	61.34331	7.34500	61.33116				0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.31500	59.29498	7.31500	59.28328				0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.28500	57.33166	7.28500	57.32039				0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.24500	55.49370	7.24500	55.48285				0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.20500	53.73544	7.20500	53.72499				0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.87000	48.87395	7.87000	48.86359				0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.83000	47.20082	7.83000	47.19086				0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.79000	45.60255	7.79000	45.59298				0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.75000	44.07540	7.75000	44.06619				0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.71000	42.61583	7.71000	42.60697				0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.67000	41.22050	7.67000	41.21198				0.00	0	0.00
R351C	On 21/06/2027	Spot Bond	7.63000	39.88626	7.63000	39.87805				0.00	0	0.00
R352C	On 21/12/2027	Spot Bond	7.59000	38.61011	7.59000	38.60221				0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond	0.00000	100.00000	0.00000	103.34103				0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.70576				0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond	0.00000	100.00000	0.00000	103.83390				0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond	0.00000	100.00000	0.00000	102.59360				0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.04375				0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond	100.00000	21.68746	100.00000	21.63315				0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond	100.00000	15.11803	100.00000	15.08059				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RCSB3U	On 17/03/2017	Spot Bond	100.00000		24.21318	100.00000	24.15323				0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond	100.00000		59.70184	100.00000	59.55235				0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond	100.00000		27.63880	100.00000	27.57185				0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond	100.00000		20.85875	100.00000	20.80496				0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond	100.00000		8.11275	100.00000	8.08757				0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond	100.00000		12.84919	100.00000	12.81606				0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond	100.00000		10.98686	100.00000	10.95853				0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond	100.00000		9.17261	100.00000	9.14895				0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.53195				0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond	0.00000		100.00000	0.00000	100.01928				0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond	0.00000		100.00000	0.00000	100.08417				0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond	0.00000		100.00000	0.00000	100.27832				0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond	0.00000		100.00000	0.00000	100.29230				0.00	0	0.00
RDFC13	On 24/03/2015	Spot Bond	0.00000		100.00000	0.00000	101.45317				0.00	0	0.00
RDFC17	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	102.05440				0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000		100.00000	0.00000	100.29297				0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000		100.00000	0.00000	100.24778				0.00	0	0.00
RES01U	On 02/03/2018	Spot Bond	100.00000		15.95721	100.00000	15.91856				0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000		11.19399	100.00000	11.16687				0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000		9.27435	100.00000	9.25189				0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000		8.56988	100.00000	8.54912				0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000		100.00000	0.00000	100.61420				0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000		100.00000	0.00000	101.20276				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.75723			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.01213			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.20347			0.00	0	4,830,000,000.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.21130			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.01428			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	100.72537			0.00	0	200,000,000.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.08092			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	86.86548			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	83.00344			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	89.12159			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	87.98972			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	102.23418			0.00	0	0.00
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000		0.00000	83.88253			0.00	0	0.00
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	92.96318			0.00	0	0.00
RP018	On 12/02/2020	Spot Bond	12.35000	103.17560		12.35000	103.14145			0.00	0	0.00
RP020	On 12/02/2020	Spot Bond	100.00000	14.63985		100.00000	14.60319			0.00	0	0.00
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.22961			0.00	0	0.00
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000		0.00000	101.74658			0.00	0	0.00
RPP01U	On 31/08/2018	Spot Bond	100.00000	5.67563		100.00000	5.66173			0.00	0	0.00
RPP04U	On 07/10/2016	Spot Bond	100.00000	24.63885		100.00000	24.57784			0.00	0	0.00
RPP07U	On 31/01/2016	Spot Bond	100.00000	56.74321		100.00000	56.60112			0.00	0	0.00
RPP08U	On 30/04/2020	Spot Bond	100.00000	14.36949		100.00000	14.35188			0.00	0	0.00
RPP09U	On 21/11/2016	Spot Bond	100.00000	30.31099		100.00000	30.23508			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000		0.00000	105.11062			0.00	0	0.00
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000		0.00000	78.67801			0.00	0	0.00
RW21	On 21/04/2021	Spot Bond	8.75500	109.55313		8.75500	109.52735			14,057,903,500,000.00	1,605,700,000	1,017,100,000.00
RW23	On 10/12/2023	Spot Bond	8.92500	105.90388		8.92500	105.87847			0.00	0	0.00
RW28	On 10/12/2028	Spot Bond	9.59000	90.01626		9.59000	107.50506			0.00	0	0.00
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000		0.00000	97.38851			0.00	0	0.00
SBK12	On 24/11/2016	Spot Bond	7.66500	108.17121		7.66500	108.14873			17,629,500,000,000.00	2,300,000,000	1,150,000,000.00
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	107.34000		10.00000	107.31200			0.00	0	0.00
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.28941			0.00	0	0.00
SBK14	On 01/12/2017	Spot Bond	8.91000	104.45774		8.91000	104.43272			0.00	0	0.00
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000		0.00000	101.93800			0.00	0	0.00
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000		0.00000	101.10286			0.00	4,000,000,000	2,000,000,000.00
SBK17	On 30/07/2024	Spot Bond	0.00000	100.00000		0.00000	102.56867			0.00	0	0.00
SBK18	On 24/10/2020	Spot Bond	0.00000	100.00000		0.00000	101.05106			0.00	0	0.00
SBK19	On 24/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.03302			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000	100.00000		0.00000	100.26246			0.00	0	0.00
SBK21	On 28/01/2025	Spot Bond	0.00000	100.00000		0.00000	101.11490			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.08500	103.37031		7.08500	103.35052			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.59500	103.02472		8.59500	103.00091			40,740,300,000,000.00	4,740,000,000	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.67500	102.76210		7.67500	102.74072			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000	102.61971		7.96000	102.59758			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.43500	102.88231		7.43500	102.86156			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.26000	99.93312		8.26000	99.91078			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBN34	On 15/09/2015	Spot Bond	7.58000	102.80965		7.58000	102.78852			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.82500	102.68711		7.82500	102.66533			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.92418			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.44461			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.91000	102.00951		7.91000	101.98764			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.39940			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.78449			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000	100.00000		0.00000	103.88298			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.92500	108.14550		8.92500	108.11956			0.00	0	0.00
SBS20	On 15/05/2026	Spot Bond	9.83000	104.72066		9.83000	104.69291			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000	100.00000		0.00000	100.55302			0.00	0	0.00
SBS22	On 24/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.43848			0.00	0	1,500,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.53401			0.00	0	0.00
SBS24	On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.55970			0.00	0	0.00
SBS25	On 24/05/2019	Spot Bond	8.67500	103.32241		8.67500	103.29818		10,377,902,500,000.00	1,196,300,000	681,200,000.00	
SBS26U	On 28/02/2017	Spot Bond	100.00000	20.33679		100.00000	20.29128			0.00	0	0.00
SBS27	On 20/02/2024	Spot Bond	9.21500	106.06873		9.21500	106.04234		47,918,000,000,000.00	5,200,000,000	2,600,000,000.00	
SBS28	On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.07617			0.00	0	0.00
SBS29	On 12/06/2019	Spot Bond	8.72500	102.02721		8.72500	102.00327			0.00	0	0.00
SBS3	On 25/05/2026	Spot Bond	9.84000	91.43870		9.84000	91.41445			0.00	0	0.00
SBS30	On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.46479			0.00	0	0.00
SBS31	On 27/06/2027	Spot Bond	9.58000	103.87745		9.58000	103.85074			0.00	0	0.00
SBS32	On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.87137			0.00	0	0.00
SBS33	On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.86758			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS34	On 19/09/2024	Spot Bond		9.73000	102.09968		9.73000	102.07289			29,190,000,000,000.00	3,000,000,000	1,500,000,000.00
SBS35	On 29/01/2018	Spot Bond		0.00000	100.00000		0.00000	100.85032			0.00	0	0.00
SBS36	On 29/01/2020	Spot Bond		0.00000	100.00000		0.00000	100.87310			0.00	0	0.00
SBS37	On 29/01/2020	Spot Bond		8.72500	98.00170		8.72500	97.97858			0.00	0	0.00
SBS38	On 29/01/2025	Spot Bond		9.85000	96.32803		9.85000	96.30245			0.00	0	0.00
SBS39	On 29/01/2030	Spot Bond		10.41000	95.89211		10.41000	95.86523			0.00	0	0.00
SBS4	On 16/11/2021	Spot Bond		9.15500	100.03001		9.15500	100.00528			13,591,513,000,000.00	1,484,600,000	765,600,000.00
SBS9	On 07/07/2016	Spot Bond		7.46500	106.91348		7.46500	106.89183			4,926,900,000,000.00	660,000,000	330,000,000.00
SBSI11	On 07/12/2023	Spot Bond		2.34000	126.28352		2.34000	273.32105			0.00	0	0.00
SBSI12	On 31/01/2017	Spot Bond		2.14500	100.93498		2.14500	128.67490			0.00	0	0.00
SCM10U	On 15/09/2017	Spot Bond		100.00000	18.90079		100.00000	18.85292			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	101.16255			0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond		100.00000	26.08473		100.00000	26.02014			0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond		0.00000	165.24997		0.00000	82.63494			0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond		2.77000	113.40544		2.77000	127.21132			0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond		6.50000	102.86967		6.50000	102.85160			0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond		0.00000	100.00000		0.00000	101.05431			0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond		0.00000	100.00000		0.00000	101.57783			0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond		0.00000	100.00000		0.00000	102.98474			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS05	On 29/06/2017	Spot Bond	8.89000	101.47076		8.89000	101.44651			5,176,647,000,000.00	582,300,000	297,900,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000	100.00000		0.00000	100.72926			0.00	0	42,000,000.00
SHS07	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.46628			0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000	100.00000		0.00000	99.76824			0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000	22.16079		100.00000	22.10530			0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.34000		10.00000	107.31200			0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000	100.00000		0.00000	99.99983			0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000	86.00768		100.00000	85.80996			0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.97350			0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000	39.36693		100.00000	39.26944			0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000	35.14785		100.00000	35.06082			0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000	28.36146		100.00000	28.29199			0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.20000	102.17623		9.20000	102.15125			0.00	0	0.00
SHS20	On 19/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.18229			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.61570			0.00	0	0.00
SHS22	On 23/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.38108			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.71500	103.23804		7.71500	103.21645			33,020,200,000,000.00	4,280,000,000	2,190,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.69500	100.64298		8.69500	100.60443			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.26000	99.93312		8.26000	99.91078			54,350,800,000,000.00	6,580,000,000	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.35612			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.47938			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000	100.00000		0.00000	100.79971			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.33599			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000	100.00000		0.00000	100.34504			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SPG001		On 31/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.21522			0.00	0	0.00
SSA01		On 28/06/2016	Spot Bond	7.96000	103.97698		7.96000	103.95468			0.00	0	0.00
SSA02		On 20/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.09124			0.00	0	0.00
SSA04		On 16/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.36273			0.00	0	0.00
SSA05		On 16/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.16122			0.00	0	0.00
SSA06		On 16/04/2020	Spot Bond	9.00500	99.46994		9.00500	99.44588		8,143,221,500,000.00	904,300,000	507,600,000.00	
SSN001		On 01/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.22331			0.00	0	0.00
SSN002		On 26/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.66659			0.00	0	0.00
SSN003		On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.99576			0.00	0	0.00
SSN004		On 31/03/2021	Spot Bond	8.83500	93.42360		8.83500	93.40141			0.00	0	0.00
SSN005		On 31/03/2021	Spot Bond	8.83500	93.42360		8.83500	93.40141			0.00	0	0.00
SSN007		On 15/01/2020	Spot Bond	8.57500	95.96296		8.57500	95.94071			0.00	0	0.00
SSN008		On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.87689			0.00	0	0.00
SSN009		On 15/09/2017	Spot Bond	7.74000	101.09694		7.74000	101.07574			0.00	0	0.00
SSN011		On 31/01/2025	Spot Bond	2.51000	109.53674		2.51000	109.95328			0.00	0	0.00
SSN012		On 21/12/2018	Spot Bond	8.25500	100.96937		8.25500	100.94693			0.00	0	0.00
SSN015		On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.28997			0.00	0	0.00
SSN017		On 21/12/2026	Spot Bond	9.78000	107.30459		9.78000	107.27645			0.00	0	0.00
SSN018		On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.19850			0.00	0	0.00
SSN021		On 28/02/2031	Spot Bond	9.98000	76.68935		9.98000	76.66905			0.00	0	0.00
SSN024		On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.08571			0.00	0	0.00
SSN026		On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.11996			0.00	0	0.00
SSN027		On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	101.63627			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.25057			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.61566			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.33748			0.00	0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN032	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	99.83724			0.00	0	0.00
SY1207	On 10/03/2015	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SY1211	On 17/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.91371			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	99.15979			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.16211			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.05386			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.89578			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.84917			0.00	0	0.00
SY1226	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.81120			0.00	0	0.00
SY1227	On 18/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.89674			0.00	0	0.00
SY1228	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.76057			0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.63239			0.00	0	0.00
SY1230	On 09/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.44404			0.00	0	0.00
SY1231	On 10/06/2015	Spot Bond	100.00000	80.39648		100.00000	80.21978		1,020,000,000,000,000.00		10,200,000,000	10,200,000,000.00
SZ18	On 30/09/2015	Spot Bond	6.64500	102.50148		6.64500	102.48308		3,721,200,000,000.00		560,000,000	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.54000	107.20369		8.54000	107.17906			0.00	0	1,239,290,500.00
TF108U	On 22/02/2016	Spot Bond	100.00000	56.73463		100.00000	56.59256			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.00516			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.73372			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.19953			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.86037			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.85282			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.37432			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	98.25131			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.79156			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	100.82965			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.71500		102.30745		7.71500	102.28606			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.05621			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.08426			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.15231		7.83000	101.13086			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.04079			0.00	0	0.00
TH10A5	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.07585			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.12947			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.04079			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.07585			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000		84.75746		7.16000	101.03528			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.14450			0.00	0	500,000,000.00
TH10B2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.13890			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.27321			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.25504			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.80217			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.73975			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.03939		0.00		0	0.00	
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.08426		0.00		0	0.00	
TH11A3	On 18/07/2018	Spot Bond	8.73000	101.28280	8.73000	101.25889		0.00		0	0.00	
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.75998		0.00		0	0.00	
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.07585		0.00		0	0.00	
TH11A6	On 18/07/2041	Spot Bond	8.56500	97.42987	8.56500	100.13803		0.00		0	0.00	
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	100.58020		0.00		0	0.00	
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.09567		0.00		0	0.00	
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.14730		0.00		0	0.00	
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.13190		0.00		0	0.00	
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.14656		0.00		0	0.00	
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.27041		0.00		0	0.00	
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.26482		0.00		0	0.00	
TH11C3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.23697		0.00		0	0.00	
TH11D1	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.70504		0.00		0	0.00	
TH11D2	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.71060		0.00		0	0.00	
TH11D3	On 18/07/2041	Spot Bond	0.00000	100.00000	0.00000	101.70929		0.00		0	0.00	
TH12A1	On 21/08/2048	Spot Bond	0.00000	100.00000	0.00000	100.33826		0.00		0	0.00	
TH12A2	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.34957		0.00		0	0.00	
TH12A3	On 21/08/2019	Spot Bond	8.92500	101.19720	8.92500	101.35537		0.00		0	0.00	
TH12A4	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	100.34279		0.00		0	0.00	
TH12A5	On 21/02/2048	Spot Bond	0.00000	100.00000	0.00000	100.35862		0.00		0	0.00	
TH12A6	On 21/08/2019	Spot Bond	8.83500	99.39750	8.83500	99.37376		0.00		0	0.00	
TH12A7	On 21/08/2019	Spot Bond	0.00000	100.00000	0.00000	100.62224		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH12A8	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.65524			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	8.94500	94.97668		8.94500	98.37826			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.37894			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.37894			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.69230			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.41499			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.41499			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.75804			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	100.56033			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000	100.00000		0.00000	100.56033			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000	100.00000		0.00000	101.02306			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.09709			0.00	0	0.00
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.60474		101.06155	6.58823			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	101.32436			0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000		0.00000	101.07589			0.00	0	0.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.53680			0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.07589			0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.09002			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.09709			0.00	980,000,000	980,000,000.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.06740			0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.09002			0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.16776			0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.16776			0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.16776			0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.28076			0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.30900			0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.27370			0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.83737			0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000		0.00000	101.87253			0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.85847			0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	6.73500	105.03905		6.73500	105.01984		8,108,940,000,000.00	1,204,000,000	616,200,000.00	
TL20	On 22/02/2020	Spot Bond	9.27500	87.75602		9.27500	87.70337			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	107.34000		10.00000	107.31200			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.82000	106.40887		7.82000	106.38633		472,289,682,000,000.00	60,395,100,000	30,257,200,000.00	
TN20	On 17/09/2020	Spot Bond	9.10500	105.82816		9.10500	105.80213		408,977,479,500,000.00	44,917,900,000	20,491,650,000.00	
TN20U	On 14/04/2020	Spot Bond	100.00000	1.06498		100.00000	1.06235			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.38000	112.05049		9.38000	112.02212		251,384,000,000,000.00	26,800,000,000	11,200,000,000.00	
TN25	On 19/08/2025	Spot Bond	9.63000	99.72126		9.63000	99.69536		346,294,800,000,000.00	35,960,000,000	17,730,000,000.00	
TN27	On 14/11/2027	Spot Bond	9.68000	97.27637		9.68000	97.25097		216,593,872,000,000.00	22,375,400,000	10,354,800,000.00	
TN30	On 09/10/2030	Spot Bond	10.01000	108.28065		10.01000	108.25160		90,090,000,000,000.00	9,000,000,000	11,000,000,000.00	
TN40	On 09/10/2040	Spot Bond	10.42000	107.49149		10.42000	107.46150		52,100,000,000,000.00	5,000,000,000	12,500,000,000.00	
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.03603			0.00	2,000,000,000	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
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.38083			0.00	143,132,800	143,132,800.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.50128			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.51367			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.51489			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.57578			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.70200			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	100.51430			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.31639			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.34000		10.00000	107.31200			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.33657			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.36356			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.13059			0.00	0	0.00
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.20375			0.00	0	1,100,000,000.00
TR30	On 31/12/2099	Spot Bond	10.00000	100.34862		10.00000	100.32176			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	100.33993		9.75000	100.31374			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	10.34136		100.00000	10.31470			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.91942			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.91450			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.91176			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.91122			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.89590			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	99.86202			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	12.63320		100.00000	12.60157			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP163	On 19/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.87172			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.61726			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.36562			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.61965			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.36062			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.78434			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.56807			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	97.28682			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	96.99276			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.72085			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	99.80698			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	98.66475			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.66219			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.20236			0.00	0	0.00
TSP180	On 10/12/2015	Spot Bond	0.00000	100.00000		0.00000	94.84883			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	94.20508			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.18917			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond	0.00000	100.00000		0.00000	93.99620			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond	0.00000	100.00000		0.00000	93.61362			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	93.27085			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond	100.00000	13.61166		100.00000	13.57759			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond	100.00000	93.11224		100.00000	92.87532			0.00	0	0.00
TWC078	On 19/03/2015	Spot Bond	100.00000	98.38275		100.00000	98.11828			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.04664			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWC080	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.01897			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.92959			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	100.89151			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.70795			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.54132			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.51644			0.00	0	0.00
TWC086	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.27980			0.00	0	0.00
TWC087	On 02/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.25123			0.00	0	0.00
TWCJ16	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.14390			0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.27808			0.00	0	0.00
TWCM16	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.02678			0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.25507			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond		8.85500	108.72813		8.85500	108.70253			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	7.46294		100.00000	7.44783			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond		100.00000	7.29068		100.00000	7.27593			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond		0.00000	100.00000		0.00000	101.36797			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.88114			0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond		100.00000	67.59259		100.00000	67.46765			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.63826			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond		0.00000	100.00000		0.00000	100.65827			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.65918			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
VKE04	On 28/03/2016	Spot Bond	0.00000	100.00000		0.00000	101.49811			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000	100.00000		0.00000	101.53803			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000	7.00696		100.00000	6.99277			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000	6.83470		100.00000	6.82087			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000	0.00020		100.00000	0.00020			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.85500	110.00820		6.85500	109.98771		137,100,000,000,000.00	20,000,000,000	10,000,000,000.00	
WS05	On 01/08/2018	Spot Bond	1.99000	234.61189		1.99000	234.61267		995,000,000,000.00	500,000,000	500,000,000.00	
WSP1	On 28/05/2015	Spot Bond	6.50500	103.10350		6.50500	103.08537			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.36000	105.88018		7.36000	105.85904		70,656,000,000,000.00	9,600,000,000	4,700,000,000.00	
WSP3	On 28/05/2019	Spot Bond	7.65000	107.37190		7.65000	107.34964			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.95000	106.99783		7.95000	106.97479			0.00	0	0.00
WSP5	On 28/05/2021	Spot Bond	7.99500	107.43388		7.99500	107.41061		43,173,000,000,000.00	5,400,000,000	2,700,000,000.00	
Z014	On 30/06/2015	Spot Bond	6.13500	98.20087		6.13500	98.18466			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	6.06500	96.46908		6.06500	96.45325			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.13500	98.18466		6.13500	98.16846			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	7.04000	73.00801		7.04000	72.99406			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	65.72529		100.00000	65.60060			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	34.78922		100.00000	34.72322			0.00	0	0.00

Total for j-Bonds : 1.86e+017 0,057,960,698 68 170 410 100.00

Grand Total: 1.86e+017 0,058,393,553 68 175 047 620.00