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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 23/03/2015

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
Derivatives													
\$ / R	On 23/03/2015	Any day expiry		11.95120	11.95120		12.07030	12.07030		18.72	0.00	0	0.00
\$ / R	On 27/03/2015	Any day expiry		11.92750	11.92750		12.07540	12.07540		16.81	0.00	0	2,714.00
\$ / R	On 27/03/2015	Any day expiry	10.80	Put	0.02200	0.00002	0.03680	0.00004	0.022	27.40	0.00	0	300.00
\$ / R	On 27/03/2015	Any day expiry	11.04	Put	0.14580	0.00015	0.13550	0.00014	0.146	25.18	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.15	Put	0.34660	0.00035	0.28330	0.00028	0.347	24.16	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	11.61	Call	328.83890	0.32884	472.08960	0.47209	328.839	19.93	0.00	0	2,083.00
\$ / R	On 27/03/2015	Any day expiry	11.81	Call	160.41200	0.16041	290.78790	0.29079	160.412	18.09	0.00	0	250.00
\$ / R	On 27/03/2015	Any day expiry	14.85	Call	0.04110	0.00004	0.03420	0.00003	0.041	59.15	0.00	0	300.00
\$ / R	On 30/03/2015	Any day expiry			11.93350	11.93350	12.08040	12.08040		15.33	0.00	0	1,157.00
\$ / R	On 31/03/2015	Any day expiry			11.93540	11.93540	12.08210	12.08210		15.42	0.00	0	0.00
\$ / R	On 31/03/2015	Any day expiry	12.31	Put	395.28230	0.39528	282.39370	0.28239	395.282	18.27	0.00	0	20,000.00
\$ / R	On 01/04/2015	Any day expiry			11.93740	11.93740	12.08410	12.08410		15.44	0.00	0	1,090.00
\$ / R	On 01/04/2015	Any day expiry	11.20	Put	2.01960	0.00202	1.48240	0.00148	2.020	19.01	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.24	Call	33.01780	0.03302	76.86050	0.07686	33.018	17.56	0.00	0	22,187.00
\$ / R	On 01/04/2015	Any day expiry	12.39	Call	17.28940	0.01729	45.10580	0.04511	17.289	18.66	0.00	0	5,000.00
\$ / R	On 02/04/2015	Any day expiry			11.93930	11.93930	12.08600	12.08600		15.50	0.00	0	0.00
\$ / R	On 02/04/2015	Any day expiry	11.81	Call	199.54480	0.19954	315.68990	0.31569	199.545	15.86	0.00	0	2,500.00
\$ / R	On 07/04/2015	Any day expiry			11.94870	11.94870	12.01310	12.01310		14.80	0.00	0	0.00

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 07/04/2015	Any day expiry	12.00	Call	122.11830	0.12212	0.00000	0.00000	122.118	15.11	1,550,000.00	10,000	10,000.00
\$ / R	On 09/04/2015	Any day expiry			11.95240	11.95240	12.09970	12.09970		14.92	0.00	0	15.00
\$ / R	On 09/04/2015	Any day expiry	12.21	Call	72.04290	0.07204	126.03610	0.12604	72.043	16.43	0.00	0	2,500.00
\$ / R	On 28/04/2015	Any day expiry			11.98810	11.98810	12.13690	12.13690		14.88	0.00	0	2,810.00
\$ / R	On 28/04/2015	Any day expiry	10.80	Put	3.08750	0.00309	1.80860	0.00181	3.088	15.44	0.00	0	300.00
\$ / R	On 28/04/2015	Any day expiry	11.15	Put	11.72250	0.01172	7.18290	0.00718	11.723	14.31	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	12.00	Call	217.74710	0.21775	305.05180	0.30505	217.747	14.88	0.00	0	250.00
\$ / R	On 28/04/2015	Any day expiry	15.15	Call	0.23790	0.00024	0.61950	0.00062	0.238	23.79	0.00	0	300.00
\$ / R	On 13/05/2015	Any day expiry			12.01830	12.01830	12.16630	12.16630		14.89	2,711,193.60	224	6,224.00
\$ / R	On 15/05/2015	Any day expiry			12.02230	12.02230	12.17030	12.17030		14.93	0.00	0	0.00
\$ / R	On 27/05/2015	Any day expiry			12.04630	12.04630	12.19390	12.19390		15.06	0.00	0	1,625.00
\$ / R	On 27/05/2015	Any day expiry	10.80	Put	8.09300	0.00809	6.93220	0.00693	8.093	13.88	0.00	0	300.00
\$ / R	On 27/05/2015	Any day expiry	10.94	Put	12.96520	0.01297	9.58620	0.00959	12.965	13.66	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	11.15	Put	27.63460	0.02763	19.36860	0.01937	27.635	13.63	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	11.90	Call	375.11900	0.37512	470.30360	0.47030	375.119	14.70	0.00	0	3,655.00
\$ / R	On 27/05/2015	Any day expiry	12.21	Call	244.32520	0.24433	313.63560	0.31364	244.325	15.65	0.00	0	250.00
\$ / R	On 27/05/2015	Any day expiry	15.48	Call	13.16520	0.01317	16.09430	0.01609	13.165	29.27	0.00	0	300.00
\$ / R	On 03/06/2015	Any day expiry			12.06020	12.06020	12.20810	12.20810		15.07	0.00	0	0.00
\$ / R	On 03/06/2015	Any day expiry	12.30	Call	237.75380	0.23775	302.68150	0.30268	237.754	15.96	0.00	0	10,000.00
\$ / R	On 09/06/2015	Any day expiry			12.07220	12.07220	12.22020	12.22020		15.06	0.00	0	288.00
\$ / R	On 12/06/2015	Foreign Exchange Future			12.07810	12.07810	12.22630	12.22630		15.27	892,607,824.30	73,903	1,198,327.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.73	Put	11.65070	0.01165	9.78390	0.00978	11.651	14.18	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.75	Put	12.16900	0.01217	10.20980	0.01021	12.169	14.11	0.00	0	10,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.80	Put	13.57020	0.01357	11.35870	0.01136	13.570	13.93	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	10.98	Put	22.23760	0.02224	16.68290	0.01668	22.238	13.60	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.00	Put	23.77140	0.02377	17.41130	0.01741	23.771	13.61	0.00	0	55,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.35	Put	67.42350	0.06742	49.92780	0.04993	67.424	13.70	0.00	0	51,500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.48	Call	692.06810	0.69207	817.54840	0.81755	692.068	13.73	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Call	676.75860	0.67676	801.35440	0.80135	676.759	13.74	0.00	0	3,940.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.50	Put	98.65860	0.09866	75.05440	0.07505	98.659	13.74	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.60	Call	606.96740	0.60697	722.68050	0.72268	606.967	13.99	0.00	0	500.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Call	574.02750	0.57403	684.86100	0.68486	574.028	14.12	0.00	0	800.00
\$ / R	On 12/06/2015	Foreign Exchange Future	11.65	Put	145.92750	0.14593	108.56100	0.10856	145.928	14.12	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.00	Put	301.98270	0.30198	242.00580	0.24201	301.983	15.01	0.00	0	39,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.02	Put	312.77890	0.31278	251.51750	0.25152	312.779	15.06	0.00	0	7,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.20	Put	420.34750	0.42035	345.82690	0.34583	420.348	15.61	0.00	0	4,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Call	265.14170	0.26514	331.80430	0.33180	265.142	15.96	0.00	0	1,600.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.30	Put	487.04170	0.48704	405.50430	0.40550	487.042	15.96	0.00	0	4,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.40	Put	557.55480	0.55755	470.24610	0.47025	557.555	16.30	1,115,109.60	2,000	6,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Call	209.60970	0.20961	265.14050	0.26514	209.610	16.64	0.00	0	30,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.50	Put	631.50970	0.63151	538.84050	0.53884	631.510	16.64	0.00	0	300.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.56	Call	195.48080	0.19548	247.99510	0.24800	195.481	16.85	0.00	0	1,750.00
\$ / R	On 12/06/2015	Foreign Exchange Future	12.63	Call	180.29610	0.18030	229.48010	0.22948	180.296	17.09	0.00	0	9,100.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Call	120.11010	0.12011	154.32230	0.15432	120.110	18.43	0.00	0	37,000.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.00	Put	1,042.01010	1.04201	928.02230	0.92802	1,042.010	18.43	0.00	0	501.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.22	Call	95.78710	0.09579	123.65200	0.12365	95.787	19.23	0.00	0	22,850.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Call	92.96170	0.09296	120.06900	0.12007	92.962	19.34	0.00	0	110.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.25	Put	1,264.86170	1.26486	1,143.76900	1.14377	1,264.862	19.34	0.00	0	201.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 12/06/2015	Foreign Exchange Future	13.46	Call	75.35920	0.07536	98.28580	0.09829	75.359	20.06	0.00	0	22,320.00
\$ / R	On 12/06/2015	Foreign Exchange Future	13.50	Call	72.46040	0.07246	94.71630	0.09472	72.460	20.20	0.00	0	51,500.00
\$ / R	On 26/06/2015	Any day expiry			12.10600	12.10600	12.25490	12.25490		15.27	0.00	0	4,136.00
\$ / R	On 26/06/2015	Any day expiry	10.80	Put	18.13930	0.01814	15.28200	0.01528	18.139	13.86	0.00	0	300.00
\$ / R	On 26/06/2015	Any day expiry	11.15	Put	46.84560	0.04685	34.04800	0.03405	46.846	13.62	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	12.46	Call	258.31630	0.25832	319.28240	0.31928	258.316	16.46	0.00	0	250.00
\$ / R	On 26/06/2015	Any day expiry	15.88	Call	29.25550	0.02926	37.99160	0.03799	29.256	29.46	0.00	0	300.00
\$ / R	On 30/06/2015	Any day expiry			12.11420	12.11420	12.26330	12.26330		15.26	0.00	0	7,050.00
\$ / R	On 29/07/2015	Any day expiry			12.17380	12.17380	12.32410	12.32410		15.71	0.00	0	750.00
\$ / R	On 29/07/2015	Any day expiry	10.80	Put	31.36240	0.03136	25.11150	0.02511	31.362	13.98	0.00	0	300.00
\$ / R	On 29/07/2015	Any day expiry	11.15	Put	66.63900	0.06664	51.68190	0.05168	66.639	13.67	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	12.71	Call	284.29550	0.28430	339.13850	0.33914	284.295	17.29	0.00	0	250.00
\$ / R	On 29/07/2015	Any day expiry	16.15	Call	49.29950	0.04930	63.92510	0.06393	49.299	28.91	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry			12.23330	12.23330	12.38490	12.38490		15.87	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	10.80	Put	41.73300	0.04173	34.33300	0.03433	41.733	13.94	0.00	0	300.00
\$ / R	On 27/08/2015	Any day expiry	11.15	Put	81.29180	0.08129	64.02300	0.06402	81.292	13.65	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	12.97	Call	296.57950	0.29658	346.10650	0.34611	296.580	18.02	0.00	0	250.00
\$ / R	On 27/08/2015	Any day expiry	16.50	Call	64.03240	0.06403	76.49780	0.07650	64.032	28.75	0.00	0	300.00
\$ / R	On 10/09/2015	Any day expiry			12.26200	12.26200	12.41420	12.41420		15.84	0.00	0	285.00
\$ / R	On 14/09/2015	Foreign Exchange Future			12.27030	12.27030	12.42260	12.42260		15.82	124,727,599.50	10,165	92,476.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.56	Put	31.64960	0.03165	27.88790	0.02789	31.650	14.28	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.60	Call	1,704.22590	1.70423	1,852.67820	1.85268	1,704.226	14.22	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	10.98	Put	64.05100	0.06405	59.42660	0.05943	64.051	13.61	0.00	0	24,142.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Call	1,336.44680	1.33645	1,484.08180	1.48408	1,336.447	13.58	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.00	Put	66.14680	0.06615	61.48180	0.06148	66.147	13.58	0.00	0	59,545.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.20	Put	97.98950	0.09799	85.51590	0.08552	97.990	13.63	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.29	Put	116.76630	0.11677	98.62750	0.09863	116.766	13.70	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.50	Put	170.11210	0.17011	135.69360	0.13569	170.112	13.88	0.00	0	25,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.54	Put	181.86690	0.18187	147.53830	0.14754	181.867	13.91	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	11.60	Call	870.79210	0.87079	989.05010	0.98905	870.792	13.96	0.00	0	500.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.00	Call	651.38750	0.65139	750.20560	0.75021	651.388	15.07	0.00	0	13,700.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.08	Call	615.31810	0.61532	709.52570	0.70953	615.318	15.31	0.00	0	10,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.13	Call	593.88990	0.59389	685.23170	0.68523	593.890	15.46	0.00	0	1,237.00
\$ / R	On 14/09/2015	Foreign Exchange Future	12.50	Call	458.78600	0.45879	530.56830	0.53057	458.786	16.56	0.00	0	33,750.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.06	Call	317.91690	0.31792	366.53880	0.36654	317.917	18.21	0.00	0	18,946.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.10	Call	310.11330	0.31011	357.53610	0.35754	310.113	18.32	0.00	0	20,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	13.40	Call	259.07470	0.25907	298.46080	0.29846	259.075	19.20	0.00	0	8,775.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.00	Call	184.37890	0.18438	213.41380	0.21341	184.379	20.82	0.00	0	125,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.30	Call	157.89750	0.15790	182.71880	0.18272	157.898	21.62	0.00	0	50,000.00
\$ / R	On 14/09/2015	Foreign Exchange Future	14.58	Call	137.98220	0.13798	159.06290	0.15906	137.982	22.36	0.00	0	22,320.00
\$ / R	On 28/09/2015	Any day expiry			12.29900	12.29900	12.45200	12.45200		15.96	0.00	0	1,950.00
\$ / R	On 28/09/2015	Any day expiry	10.80	Put	51.92190	0.05192	44.36470	0.04436	51.922	13.86	0.00	0	300.00
\$ / R	On 28/09/2015	Any day expiry	11.15	Put	94.23040	0.09423	76.95700	0.07696	94.230	13.56	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	11.40	Put	150.34630	0.15035	123.00090	0.12300	150.346	13.80	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	13.27	Call	308.58600	0.30859	353.43320	0.35343	308.586	18.76	0.00	0	250.00
\$ / R	On 28/09/2015	Any day expiry	14.00	Call	207.91380	0.20791	238.52420	0.23852	207.914	20.73	0.00	0	1,000.00
\$ / R	On 28/09/2015	Any day expiry	16.80	Call	80.19200	0.08019	96.44110	0.09644	80.192	28.35	0.00	0	300.00
\$ / R	On 30/09/2015	Any day expiry			12.30320	12.30320	12.45620	12.45620		15.97	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R		On 28/10/2015	Any day expiry		12.36110	12.36110	12.51530	12.51530		16.12	0.00	0	250.00
\$ / R		On 28/10/2015	Any day expiry	10.80	Put	60.58850	0.06059	52.81770	0.05282	13.79	0.00	0	300.00
\$ / R		On 28/10/2015	Any day expiry	11.15	Put	103.75510	0.10376	88.52080	0.08852	13.45	0.00	0	250.00
\$ / R		On 28/10/2015	Any day expiry	13.56	Call	321.59220	0.32159	364.61070	0.36461	19.47	0.00	0	250.00
\$ / R		On 28/10/2015	Any day expiry	16.98	Call	100.99480	0.10099	119.98430	0.11998	28.10	0.00	0	300.00
\$ / R		On 25/11/2015	Any day expiry		12.41900	12.41900	12.57440	12.57440		16.23	0.00	0	250.00
\$ / R		On 25/11/2015	Any day expiry	10.80	Put	67.75230	0.06775	59.64970	0.05965	13.72	0.00	0	300.00
\$ / R		On 25/11/2015	Any day expiry	11.15	Put	110.04370	0.11004	97.68750	0.09769	13.29	0.00	0	250.00
\$ / R		On 25/11/2015	Any day expiry	13.85	Call	330.37910	0.33038	372.76650	0.37277	20.08	0.00	0	250.00
\$ / R		On 25/11/2015	Any day expiry	17.45	Call	101.05220	0.10105	121.68710	0.12169	27.80	0.00	0	300.00
\$ / R		On 08/12/2015	Any day expiry		12.44590	12.44590	12.60190	12.60190		16.34	0.00	0	276.00
\$ / R		On 11/12/2015	Foreign Exchange Future		12.45210	12.45210	12.60820	12.60820		16.34	24,904,200.00	2,000	47,194.00
\$ / R		On 11/12/2015	Foreign Exchange Future	10.95	Call	1,590.65520	1.59066	1,736.79220	1.73679	13.53	0.00	0	4,331.00
\$ / R		On 11/12/2015	Foreign Exchange Future	10.95	Put	88.55520	0.08856	78.59220	0.07859	13.53	0.00	0	8,917.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.00	Call	1,546.88230	1.54688	1,692.42410	1.69242	13.48	0.00	0	1,177.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.20	Call	1,375.59200	1.37559	1,518.43040	1.51843	13.26	0.00	0	39,671.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.40	Call	1,227.96890	1.22797	1,354.48960	1.35449	13.61	0.00	0	1,197.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.61	Put	243.96190	0.24396	206.83180	0.20683	13.97	0.00	0	580.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.75	Put	296.93460	0.29693	254.57600	0.25458	14.21	0.00	0	20,000.00
\$ / R		On 11/12/2015	Foreign Exchange Future	11.80	Put	317.31610	0.31732	273.07230	0.27307	14.30	0.00	0	1,100.00
\$ / R		On 11/12/2015	Foreign Exchange Future	12.00	Put	415.48680	0.41549	357.31180	0.35731	14.87	0.00	0	90,200.00
\$ / R		On 11/12/2015	Foreign Exchange Future	12.15	Call	801.78770	0.80179	0.00000	0.00000	15.36	2,645,899.41	3,300	1,650.00
\$ / R		On 11/12/2015	Foreign Exchange Future	13.00	Call	524.26390	0.52426	587.86220	0.58786	17.82	0.00	0	1,197.00
\$ / R		On 11/12/2015	Foreign Exchange Future	13.10	Call	500.11080	0.50011	560.95640	0.56096	18.09	0.00	0	11,629.00
\$ / R		On 11/12/2015	Foreign Exchange Future	13.20	Call	477.34910	0.47735	535.75650	0.53576	18.35	0.00	0	677.00
\$ / R		On 11/12/2015	Foreign Exchange Future	13.44	Call	428.52000	0.42852	480.92320	0.48092	18.98	0.00	0	39,671.00
\$ / R		On 11/12/2015	Foreign Exchange Future	13.50	Call	417.47450	0.41747	0.00000	0.00000	19.13	1,377,665.85	3,300	1,650.00
\$ / R		On 11/12/2015	Foreign Exchange Future	14.37	Call	292.47700	0.29248	328.25450	0.32825	21.25	0.00	0	580.00
\$ / R		On 11/12/2015	Foreign Exchange Future	14.84	Call	247.53730	0.24754	277.10650	0.27711	22.37	0.00	0	8,200.00
\$ / R		On 11/12/2015	Foreign Exchange Future	15.00	Call	237.58520	0.23759	262.66740	0.26267	22.85	0.00	0	78,600.00
\$ / R		On 11/12/2015	Foreign Exchange Future	15.80	Call	227.07490	0.22707	242.19620	0.24220	26.25	0.00	0	53,000.00
\$ / R		On 21/12/2015	Any day expiry		12.47280	12.47280	12.62930	12.62930		16.31	0.00	0	250.00
\$ / R		On 21/12/2015	Any day expiry	10.80	Put	73.31530	0.07332	65.97720	0.06598	13.63	0.00	0	300.00
\$ / R		On 21/12/2015	Any day expiry	11.15	Put	117.20260	0.11720	106.70960	0.10671	13.25	0.00	0	250.00
\$ / R		On 21/12/2015	Any day expiry	14.15	Call	335.60820	0.33561	376.28880	0.37629	20.68	0.00	0	250.00
\$ / R		On 21/12/2015	Any day expiry	17.87	Call	106.84950	0.10685	127.25800	0.12726	27.87	0.00	0	300.00
\$ / R		On 12/02/2016	Any day expiry		12.58470	12.58470	12.74430	12.74430		16.65	0.00	0	0.00
\$ / R		On 12/02/2016	Any day expiry	11.60	Put	252.58620	0.25259	213.20530	0.21321	13.74	0.00	0	1,000.00
\$ / R		On 12/02/2016	Any day expiry	15.40	Call	313.83840	0.31384	330.68320	0.33068	23.78	0.00	0	1,000.00
\$ / R		On 11/03/2016	Any day expiry		12.64390	12.64390	12.80510	12.80510		16.72	0.00	0	272.00
\$ / R		On 14/03/2016	Foreign Exchange Future		12.65030	12.65030	12.81160	12.81160		16.71	15,180,360.00	1,200	3,100.00
\$ / R		On 14/03/2016	Foreign Exchange Future	11.05	Put	121.86260	0.12186	105.89790	0.10590	13.27	0.00	0	1,500.00
\$ / R		On 14/03/2016	Foreign Exchange Future	11.80	Put	336.12690	0.33613	288.99520	0.28900	14.08	0.00	0	1,000.00
\$ / R		On 14/03/2016	Foreign Exchange Future	11.95	Put	404.90110	0.40490	351.96860	0.35197	14.44	0.00	0	1,000.00
\$ / R		On 14/03/2016	Foreign Exchange Future	15.75	Call	348.93540	0.34894	368.56630	0.36857	24.77	0.00	0	1,000.00
\$ / R		On 14/03/2016	Foreign Exchange Future	16.50	Call	340.86000	0.34086	363.91980	0.36392	27.52	0.00	0	1,000.00
\$ / R		On 14/03/2016	Foreign Exchange Future	20.23	Call	74.42280	0.07442	88.63310	0.08863	27.52	0.00	0	1,500.00
\$ / R		On 09/06/2016	Any day expiry		12.83020	12.83020	12.99520	12.99520		17.18	0.00	0	264.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
\$ / R	On 13/06/2016	Foreign Exchange Future			12.83850		12.83850		13.00360	13.00360		17.17	0.00	0	500.00
\$ / R	On 15/09/2016	Any day expiry			13.03190		13.03190		13.20120	13.20120		17.51	0.00	0	259.00
\$ / R	On 19/09/2016	Foreign Exchange Future			13.04020		13.04020		13.20960	13.20960		17.50	0.00	0	0.00
\$ / R	On 14/12/2016	Any day expiry			13.21720		13.21720		13.39040	13.39040		17.66	0.00	0	251.00
\$ / R	On 19/12/2016	Foreign Exchange Future			13.22750		13.22750		13.40090	13.40090		17.75	0.00	0	0.00
\$ / R MAXI	On 12/06/2015	Foreign Exchange Future			12.07810		12.07810		12.22630	12.22630		15.27	543,514.50	45	803.00
\$ / R MAXI	On 14/09/2015	Foreign Exchange Future			12.27030		12.27030		12.42260	12.42260		15.82	134,973.30	11	98.00
\$ / R MAXI	On 11/12/2015	Foreign Exchange Future			12.45210		12.45210		12.60820	12.60820		16.34	0.00	0	0.00
\$ / R MAXI	On 14/03/2016	Foreign Exchange Future			12.65030		12.65030		12.81160	12.81160		16.71	0.00	0	0.00
£ / R	On 12/06/2015	Foreign Exchange Future			18.02970		18.02970		18.18220	18.18220		13.99	11,448,859.50	635	27,224.00
£ / R	On 12/06/2015	Foreign Exchange Future	17.00	Put	104.67840		0.10468		92.34080	0.09234	104.678	13.40	0.00	0	17,000.00
£ / R	On 12/06/2015	Foreign Exchange Future	20.00	Call	78.03470		0.07803		105.86360	0.10586	78.035	17.51	0.00	0	17,000.00
£ / R	On 14/09/2015	Foreign Exchange Future			18.30830		18.30830		18.46550	18.46550		14.59	3,753,201.50	205	940.00
£ / R	On 11/12/2015	Foreign Exchange Future			18.57920		18.57920		18.74030	18.74030		15.24	0.00	0	0.00
£ / R	On 11/12/2015	Foreign Exchange Future	17.87	Put	563.17340		0.56317		0.00000	0.00000	563.173	14.14	467,433.92	830	830.00
£ / R	On 14/03/2016	Foreign Exchange Future			18.88120		18.88120		19.04850	19.04850		15.62	0.00	0	0.00
¥ / R	On 12/06/2015	Foreign Exchange Future			0.10104		0.10104		0.10142	0.10142		15.16	0.00	0	14,018.00
¥ / R	On 14/09/2015	Foreign Exchange Future			0.10280		0.10280		0.10319	0.10319		15.42	0.00	0	0.00
¥ / R	On 11/12/2015	Foreign Exchange Future			0.10451		0.10451		0.10493	0.10493		15.60	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry			13.19090		13.19090		13.16210	13.16210		13.80	0.00	0	0.00
€ / R	On 01/06/2015	Any day expiry	14.41	Call	69.69670		0.06970		72.49110	0.07249	69.697	17.86	0.00	0	2,000.00
€ / R	On 12/06/2015	Foreign Exchange Future			13.21670		13.21670		13.18810	13.18810		13.88	12,027,197.00	910	154,370.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.25	Put	40.77670		0.04078		46.38590	0.04639	40.777	13.05	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	12.65	Put	109.86530		0.10987		121.59490	0.12159	109.865	12.98	0.00	0	200.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.40	Put	461.33140		0.46133		487.31320	0.48731	461.331	14.49	0.00	0	7,300.00
€ / R	On 12/06/2015	Foreign Exchange Future	13.78	Call	177.29890		0.17730		178.48290	0.17848	177.299	15.66	0.00	0	35,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	14.20	Call	111.73180		0.11173		114.62660	0.11463	111.732	17.05	0.00	0	27,000.00
€ / R	On 12/06/2015	Foreign Exchange Future	15.35	Call	37.93610		0.03794		40.85670	0.04086	37.936	20.74	0.00	0	7,300.00
€ / R	On 14/09/2015	Foreign Exchange Future			13.44740		13.44740		13.42060	13.42060		14.51	2,689,480.00	200	10,879.00
€ / R	On 14/09/2015	Foreign Exchange Future	12.90	Put	254.96580		0.25497		274.31990	0.27432	254.966	13.19	0.00	0	7,500.00
€ / R	On 14/09/2015	Foreign Exchange Future	14.90	Call	214.19870		0.21420		220.13780	0.22014	214.199	18.39	0.00	0	7,500.00
€ / R	On 11/12/2015	Foreign Exchange Future			13.67330		13.67330		13.64820	13.64820		14.94	0.00	0	10,050.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.05	Put	338.85800		0.33886		359.54280	0.35954	338.858	13.26	0.00	0	6,291.00
€ / R	On 11/12/2015	Foreign Exchange Future	13.90	Put	846.42760		0.84643		873.51870	0.87352	846.428	15.59	0.00	0	6,076.00
€ / R	On 11/12/2015	Foreign Exchange Future	16.50	Call	231.62120		0.23162		240.23920	0.24024	231.621	22.04	0.00	0	6,291.00
€ / R	On 14/03/2016	Foreign Exchange Future			13.92880		13.92880		13.90630	13.90630		15.49	6,964,400.00	500	500.00
€ / R	On 19/09/2016	Foreign Exchange Future			14.46580		14.46580		14.44030	14.44030		15.88	0.00	0	0.00
AIR03/R157	On 09/03/2016	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
AL12	On 07/05/2015	Index Future			557.63300		557.63300		557.91100	557.91100			0.00	0	0.00
AL37	On 07/05/2015	Index Future			458.28100		458.28100		458.51000	458.51000			0.00	0	122.00
AL37	On 06/08/2015	Index Future			465.58600		465.58600		465.83100	465.83100			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
AL7T	On 07/05/2015	Index Future			545.91400		545.91400		546.18600	546.18600			0.00	0	3.00
AL7T	On 06/08/2015	Index Future			554.61600		554.61600		554.90800	554.90800			0.00	0	0.00
ALBI	On 07/05/2015	Index Future			498.68100		498.68100		498.93000	498.93000			0.00	0	586.00
ALBI	On 06/08/2015	Index Future			506.63000		506.63000		506.89700	506.89700			0.00	0	10.00
ALBI	On 05/11/2015	Index Future			515.11500		515.11500		515.39300	515.39300			0.00	0	0.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future			9.43300		9.43300		9.41680	9.41680		13.79	0.00	0	15,113.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.40	Put	8.07570		0.00808		10.09970	0.01010	8.076	13.64	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	8.65	Put	20.37390		0.02037		27.52550	0.02753	20.374	13.12	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.00	Put	77.69630		0.07770		93.79230	0.09379	77.696	13.45	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.15	Call	404.70060		0.40470		407.96700	0.40797	404.701	13.56	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.50	Call	215.52410		0.21552		225.33620	0.22534	215.524	13.92	0.00	0	201.00
AU\$ / R	On 12/06/2015	Foreign Exchange Future	9.65	Call	162.66570		0.16267		172.79540	0.17280	162.666	14.32	0.00	0	201.00
AU\$ / R	On 14/09/2015	Foreign Exchange Future			9.53620		9.53620		9.52100	9.52100		13.88	0.00	0	817.00
AU\$ / R	On 11/12/2015	Foreign Exchange Future			9.63850		9.63850		9.62440	9.62440		13.96	0.00	0	0.00
AU\$ / R	On 14/03/2016	Foreign Exchange Future			9.75540		9.75540		9.74360	9.74360		14.00	0.00	0	0.00
CAD/ R	On 12/06/2015	Foreign Exchange Future			9.63190		9.63190		9.68430	9.68430		12.86	0.00	0	1,771.00
CAD/ R	On 14/09/2015	Foreign Exchange Future			9.77620		9.77620		9.83110	9.83110		13.35	0.00	0	0.00
CHF / R	On 12/06/2015	Foreign Exchange Future			12.52530		12.52530		12.54560	12.54560		14.70	87,677.10	7	7,458.00
CHF / R	On 14/09/2015	Foreign Exchange Future			12.77510		12.77510		12.79670	12.79670		15.44	7,805,586.10	611	611.00
CNH / R	On 12/06/2015	Foreign Exchange Future			1.92870		1.92870		1.95010	1.95010		14.17	0.00	0	0.00
CNH / R	On 14/09/2015	Foreign Exchange Future			1.93940		1.93940		1.96170	1.96170		14.72	0.00	0	0.00
DKK / R	On 12/06/2015	Foreign Exchange Future			1.77760		1.77760		1.77520	1.77520		13.76	0.00	0	138.00
DKK / R	On 14/09/2015	Foreign Exchange Future			1.81180		1.81180		1.80950	1.80950		14.07	0.00	0	0.00
E170	On 01/08/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
EL28	On 07/05/2015	Bond Future			121.91785		121.91785		121.80207	121.80207			0.00	0	0.00
EL28	On 06/08/2015	Bond Future			123.89313		123.89313		123.77817	123.77817			0.00	0	0.00
ES18	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES18A	On 20/04/2018	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26	On 25/01/2023	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ES33	On 07/05/2015	Bond Future		9.23069	85.99661		9.30773	85.40266			0.00	0	6,576.00
ES33	On 06/08/2015	Bond Future		9.30570	87.38283		9.38490	86.78109			0.00	0	0.00
ES33	On 05/11/2015	Bond Future		9.37370	85.04426		9.45525	84.43292			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		494.79000	494.79000		495.03700	495.03700			14,843,700.00	3	488.00
GOVI	On 06/08/2015	GOVI		502.67700	502.67700		502.94200	502.94200			0.00	0	29.00
GOVI	On 05/11/2015	GOVI		511.09600	511.09600		511.37100	511.37100			0.00	0	0.00
I2025	On 07/05/2015	Bond Future		118.61205	118.61205		118.63318	118.63318			0.00	0	16.00
I2025	On 06/08/2015	Bond Future		119.36804	119.36804		119.39198	119.39198			0.00	0	0.00
I2025	On 31/01/2025	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2038	On 07/05/2015	Bond Future		128.11167	128.11167		128.13467	128.13467			0.00	0	2,657.00
I2038	On 06/08/2015	Bond Future		128.87591	128.87591		128.90194	128.90194			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		125.86530	125.86530		125.88765	125.88765			0.00	0	5,889.00
I2046	On 06/08/2015	Bond Future		127.90459	127.90459		127.92956	127.92956			0.00	0	0.00
I2046	On 31/03/2046	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
I2050	On 07/05/2015	Bond Future		134.43688	134.43688		134.46012	134.46012			0.00	0	2,753.00
I2050	On 06/08/2015	Bond Future		135.15530	135.15530		135.18194	135.18194			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		225.04000	225.04000		225.15300	225.15300			0.00	0	1,013.00
IGOV	On 06/08/2015	Index Future		228.64600	228.64600		228.76700	228.76700			0.00	0	100.00
IGOV	On 05/11/2015	Index Future		232.49400	232.49400		232.61900	232.61900			0.00	0	0.00
ILBI	On 07/05/2015	Index Future		609.42700	609.42700		609.53200	609.53200			0.00	0	0.00
ILBI	On 06/08/2015	Index Future		619.34700	619.34700		619.46200	619.46200			0.00	0	159.00
JIBAR FUTURE	On 15/04/2015	Jibar Tradeable Future		6.14000	93.86000		6.14000	93.86000			0.00	0	0.00
JIBAR FUTURE	On 20/05/2015	Jibar Tradeable Future		6.15000	93.85000		6.16000	93.84000			0.00	0	0.00
JIBAR FUTURE	On 17/06/2015	Jibar Tradeable Future		6.21000	93.79000		6.24000	93.76000			0.00	0	5,000.00
JIBAR FUTURE	On 15/07/2015	Jibar Tradeable Future		6.24000	93.76000		6.28000	93.72000			0.00	0	0.00
JIBAR FUTURE	On 19/08/2015	Jibar Tradeable Future		6.30000	93.70000		6.32000	93.68000			0.00	0	0.00
JIBAR FUTURE	On 16/09/2015	Jibar Tradeable Future		6.33000	93.67000		6.40000	93.60000			0.00	0	0.00
JIBAR FUTURE	On 15/12/2015	Jibar Tradeable Future		6.57000	93.43000		6.64000	93.36000			0.00	0	0.00
JIBAR FUTURE	On 16/03/2016	Jibar Tradeable Future		6.71000	93.29000		6.81000	93.19000			0.00	0	0.00
JIBAR FUTURE	On 15/06/2016	Jibar Tradeable Future		6.89000	93.11000		7.00000	93.00000			0.00	0	0.00
JIBAR FUTURE	On 21/09/2016	Jibar Tradeable Future		7.05000	92.95000		7.14000	92.86000			0.00	0	0.00
JIBAR FUTURE	On 21/12/2016	Jibar Tradeable Future		7.19000	92.81000		7.29000	92.71000			0.00	0	0.00

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 15/03/2017		Jibar Tradeable Future	7.32000	92.68000		7.44000	92.56000			0.00	0	0.00
KES / R	On 12/06/2015		Foreign Exchange Future	0.12900	0.12900		0.13070	0.13070			0.00	0	10.00
KES / R	On 14/09/2015		Foreign Exchange Future	0.12810	0.12810		0.13030	0.13030			0.00	0	0.00
KES / R	On 11/12/2015		Foreign Exchange Future	0.12720	0.12720		0.12990	0.12990			0.00	0	1,870.00
NGN / R	On 12/06/2015		Foreign Exchange Future	0.05360	0.05360		0.05430	0.05430			0.00	0	58,050.00
NGN / R	On 14/09/2015		Foreign Exchange Future	0.05070	0.05070		0.05120	0.05120			0.00	0	0.00
NGN / R	On 11/12/2015		Foreign Exchange Future	0.04930	0.04930		0.04970	0.04970			0.00	0	118,900.00
QUANTO € / \$	On 12/06/2015		Foreign Exchange Future	1.09430	1.09430		1.07870	1.07870			0.00	0	150.00
QUANTO € / \$	On 14/09/2015		Foreign Exchange Future	1.09590	1.09590		1.08030	1.08030			0.00	0	0.00
QUANTO € / \$	On 11/12/2015		Foreign Exchange Future	1.09810	1.09810		1.08250	1.08250			0.00	0	0.00
R186	On 07/05/2015		Bond Future	7.79703	124.48136		7.80019	124.45427		8.06	68,464,748.00	550	37,543.00
R186	On 07/05/2015	7.40	Put	3,761.99000	3.76199	3,812.62000	3.81262	3,761.990	7.85	0.00	0	4,229.00	
R186	On 07/05/2015	7.45	Put	3,396.03000	3.39603	3,449.23000	3.44923	3,396.030	7.87	0.00	0	4,229.00	
R186	On 07/05/2015	7.50	Put	3,047.36000	3.04736	3,102.89000	3.10289	3,047.360	7.89	0.00	0	4,229.00	
R186	On 07/05/2015	7.80	Put	1,381.40000	1.38140	1,440.46000	1.44046	1,381.400	8.00	0.00	0	300.00	
R186	On 07/05/2015	8.00	Put	700.05000	0.70005	749.22000	0.74922	700.050	8.06	0.00	0	4,229.00	
R186	On 07/05/2015	8.05	Put	580.90000	0.58090	626.59000	0.62659	580.900	8.09	0.00	0	4,229.00	
R186	On 07/05/2015	8.10	Put	478.41000	0.47841	520.39000	0.52039	478.410	8.12	0.00	0	4,229.00	
R186	On 06/08/2015		Bond Future	7.84521	121.19067	7.84819	121.16564		8.18	36,357,201.00	300	340.00	
R186	On 06/08/2015	7.75	Call	2,017.81000	2.01781	2,032.45000	2.03245	2,017.810	8.10	0.00	0	1,000.00	
R186	On 06/08/2015	8.90	Put	239.70000	0.23970	252.39000	0.25239	239.700	8.61	0.00	0	5,350.00	
R186	On 05/11/2015		Bond Future	7.88204	123.20174	7.88504	123.17702		7.95	0.00	0	0.00	
R186	On 05/11/2015	9.00	Put	529.13000	0.52913	543.50000	0.54350	529.130	8.41	0.00	0	2,600.00	
R186	On 04/02/2016		Bond Future	7.90684	120.08617	7.90959	120.06393		8.01	0.00	0	5,592.00	
R186	On 21/12/2026		Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R186/R207	On 21/12/2026		Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R186/R208	On 21/12/2026		Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R197	On 07/05/2015		Bond Future	287.26384	287.26384	287.11070	287.11070			0.00	0	1,044.00	
R197	On 06/08/2015		Bond Future	285.86610	285.86610	285.71643	285.71643			0.00	0	0.00	
R197	On 07/12/2023		Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R202	On 07/05/2015		Bond Future	237.18415	237.18415	237.39663	237.39663			0.00	0	51,206.00	
R202	On 06/08/2015		Bond Future	237.81223	237.81223	238.03335	238.03335			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	7.46668	103.17308	7.56435	102.59928		6.39	0.00	0	15,224.00	
R2023	On 06/08/2015		Bond Future	7.50937	104.83617	7.61104	104.25526		6.22	0.00	0	0.00	
R2023	On 06/08/2015	9.07	Put	27.03000	0.02703	41.76000	0.04176	27.030	6.61	0.00	0	911.00	
R2023	On 28/02/2023		Price Contribution	100.00000	100.00000	100.00000	100.00000			0.00	0	0.00	
R203	On 07/05/2015		Bond Future	6.70815	104.57708	6.82006	104.33334		2.07	0.00	0	7,710.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R203		On 06/08/2015	Bond Future	6.73550	106.26281		6.86101	106.01731		1.93	0.00	0	0.00
R203		On 05/11/2015	Bond Future	6.72669	103.85848		6.86997	103.60950		1.78	0.00	0	0.00
R203		On 15/09/2017	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2030		On 07/05/2015	Bond Future	8.11478	101.23653		8.19671	100.54789			0.00	0	5,805.00
R2030		On 06/08/2015	Bond Future	8.16620	98.86012		8.25050	98.16243			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	8.24844	100.94612		8.33028	100.21110			0.00	0	18.00
R2032		On 06/08/2015	Bond Future	8.29821	102.57328		8.38226	101.82859			0.00	0	0.00
R2032		On 05/11/2015	Bond Future	8.33936	100.11892		8.42582	99.36234			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	8.34863	103.85640		8.43042	103.03793			0.00	0	32,365.00
R2037		On 06/08/2015	Bond Future	8.39871	101.27168		8.48263	100.44218			0.00	0	1,954.00
R2037		On 05/11/2015	Bond Future	8.43690	102.95270		8.52301	102.11000			0.00	0	0.00
R2037		On 31/01/2037	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204		On 07/05/2015	Bond Future	6.97850	106.31980		7.08864	105.96740		3.12	0.00	0	12,556.00
R204		On 06/08/2015	Bond Future	7.02401	103.99758		7.14291	103.64170		3.13	0.00	0	100.00
R204	8.41	Put	Bond Future	19.29000	0.01929		31.64000	0.03164	19.290	3.32	0.00	0	699.00
R204		On 05/11/2015	Bond Future	7.04360	105.72326		7.17300	105.36203		2.98	0.00	0	0.00
R204		On 21/12/2018	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R204/R203		On 21/12/2018	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R2044		On 07/05/2015	Bond Future	8.39201	106.28260		8.46864	105.43446			0.00	0	9,494.00
R2044		On 06/08/2015	Bond Future	8.43927	103.61175		8.51781	102.75207			0.00	0	0.00
R2044		On 05/11/2015	Bond Future	8.47539	105.33165		8.55587	104.45831			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	8.37423	105.89720		8.44569	105.07833			0.00	0	37,576.00
R2048		On 06/08/2015	Bond Future	8.41671	107.60420		8.48986	106.77431			0.00	0	745.00
R2048		On 05/11/2015	Bond Future	8.45372	104.95777		8.52867	104.11478			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	7.14310	102.74742		7.24199	102.35977		4.10	0.00	0	34,749.00
R207	7.73	Call	Bond Future	2,315.63000	2.31563		1,968.32000	1.96832	2,315.630	4.18	0.00	0	66.00
R207		On 06/08/2015	Bond Future	7.19168	100.76108		7.29672	100.36931		4.11	0.00	0	100.00
R207	7.46	Call	Bond Future	1,578.01000	1.57801		1,341.88000	1.34188	1,578.010	4.10	0.00	0	70.00
R207		On 05/11/2015	Bond Future	7.21530	102.43324		7.32734	102.03555		3.94	0.00	0	0.00
R207	7.43	Call	Bond Future	1,677.00000	1.67700		1,455.92000	1.45592	1,677.000	3.93	0.00	0	53.00
R207		On 04/02/2016	Bond Future	7.21551	100.60662		7.33502	100.20437		3.83	0.00	0	0.00
R207	7.27	Call	Bond Future	1,509.96000	1.50996		1,313.43000	1.31343	1,509.960	3.78	0.00	0	43.00
R207		On 15/01/2020	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00
R207/R203		On 15/01/2020	Price Contribution	100.00000	100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R208	On 07/05/2015	Bond Future			7.25792		98.36589		7.35608	97.91038		5.19	0.00	0	60,821.00
R208	On 06/08/2015	Bond Future			7.30092		99.95151		7.40398	99.49070		5.04	0.00	0	0.00
R208	On 06/08/2015	Bond Future	8.85	Put	20.09000		0.02009		31.43000	0.03143	20.090	5.36	0.00	0	198.00
R208	On 05/11/2015	Bond Future			7.32827		98.20915		7.43690	97.74125		5.00	0.00	0	0.00
R208	On 05/11/2015	Bond Future	8.48	Put	211.14000		0.21114		271.99000	0.27199	211.140	5.22	0.00	0	2,200.00
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209	On 07/05/2015	Bond Future			8.29521		80.56606		8.37177	79.93242		12.79	37,866,048.20	470	21,968.00
R209	On 07/05/2015	Bond Future	8.30	Put	1,411.37000		1.41137		1,788.21000	1.78821	1,411.370	12.69	0.00	0	700.00
R209	On 06/08/2015	Bond Future			8.33925		81.86473		8.41763	81.22257		12.56	0.00	0	0.00
R209	On 06/08/2015	Bond Future	9.90	Put	74.71000		0.07471		100.93000	0.10093	74.710	13.24	0.00	0	2,914.00
R209	On 05/11/2015	Bond Future			8.37563		80.07424		8.45597	79.42187		12.82	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R210	On 07/05/2015	Bond Future			174.22952		174.22952		174.06667	174.06667			0.00	0	829.00
R210	On 06/08/2015	Bond Future			177.05224		177.05224		176.89019	176.89019			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			131.20302		131.20302		131.22731	131.22731			0.00	0	1,120.00
R211	On 06/08/2015	Bond Future			131.71057		131.71057		131.73796	131.73796			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			137.51481		137.51481		137.53962	137.53962			0.00	0	1,145.00
R212	On 06/08/2015	Bond Future			137.96669		137.96669		137.99478	137.99478			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			8.16666		91.11892		8.24843	90.45620		10.92	0.00	0	16,829.00
R213	On 06/08/2015	Bond Future			8.21291		92.58765		8.29685	91.91622		10.69	0.00	0	0.00
R213	On 05/11/2015	Bond Future			8.25288		90.57848		8.33919	89.89638		10.88	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
R214	On 07/05/2015	Bond Future			8.32377		82.03506		8.40026	81.35880		13.51	20,508,765.00	250	15,271.00
R214	On 06/08/2015	Bond Future			8.36527		83.35744		8.44354	82.67193		13.27	0.00	0	0.00
R214	On 05/11/2015	Bond Future			8.40131		81.44831		8.48147	80.75195		13.57	0.00	0	0.00
R214	On 04/02/2016	Bond Future			8.43100		82.89231		8.51295	82.18557		13.25	0.00	0	4,320.00
R214	On 28/02/2041	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0	0.00
RAIN	On 12/06/2015	Foreign Exchange Future	21,163.30000		21,163.30000		21,277.57000	21,277.57000			0.00	0	0.00
TRY / R	On 12/06/2015	Foreign Exchange Future	4.64880		4.64880		4.63540	4.63540		11.75	0.00	0	0.00
TRY / R	On 14/09/2015	Foreign Exchange Future	4.62500		4.62500		4.61310	4.61310		11.81	0.00	0	0.00
ZMW / R	On 12/06/2015	Foreign Exchange Future	1.51980		1.51980		1.53320	1.53320			0.00	0	16.00
ZMW / R	On 14/09/2015	Foreign Exchange Future	1.47080		1.47080		1.48160	1.48160			0.00	0	0.00

Total for Derivatives : **1,290,782,637.38** **111,619** **3 914 861.00**

i-Bonds

AA02	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.91648			0.00	0	0.00
AA03	On 11/05/2015	Spot Bond	6.65000		104.01328		6.65000	103.99449			0.00	0	0.00
AA04	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.00105			0.00	0	0.00
AA05	On 22/03/2019	Spot Bond	8.24000		103.54109		8.24000	103.51837		41,200,000,000,000.00	5,000,000,000	3,000,000,000.00	
AA06	On 15/04/2021	Spot Bond	0.00000		100.00000		0.00000	101.44679			0.00	0	0.00
AA07	On 15/04/2021	Spot Bond	8.79500		107.42314		8.79500	107.39774			0.00	0	0.00
AB01/R186	On 24/11/2020	Spot Bond	10.00000		106.60900		10.00000	106.58100			0.00	0	0.00
AB010	On 21/11/2022	Spot Bond	0.00000		100.00000		0.00000	100.59846			0.00	0	0.00
AB011	On 21/11/2023	Spot Bond	0.00000		100.00000		0.00000	100.67733			0.00	0	0.00
AB013	On 21/11/2018	Spot Bond	9.10500		100.37343		9.10500	100.34876			0.00	0	300,000,000.00
AB014U	On 19/11/2024	Spot Bond	100.00000		10.26985		100.00000	10.24414			0.00	0	0.00
AB015U	On 13/11/2024	Spot Bond	10.84000		103.74263		10.84000	103.71238			0.00	0	0.00
AB016U	On 05/02/2025	Spot Bond	100.00000		9.70335		100.00000	9.68349			0.00	0	0.00
AB06	On 27/03/2015	Spot Bond	6.70000		99.98165		6.70000	99.96330			0.00	0	0.00
AB08	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.61016			0.00	0	0.00
AB09	On 03/05/2017	Spot Bond	8.38500		107.63172		8.38500	107.60730			0.00	0	500,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABC1234/R2022	On 25/11/2020	Spot Bond	10.00000	107.70500		10.00000	107.67700			0.00	0	0.00
ABCP13	On 07/12/2023	Spot Bond	2.41000	125.76581		2.41000	271.99459			0.00	0	40,000,000.00
ABFN06	On 17/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.58592			0.00	10,100,000,000	5,700,000,000.00
ABFN07	On 17/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.40399			0.00	0	0.00
ABFN08	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.17357			0.00	0	0.00
ABFN09	On 17/03/2026	Spot Bond	0.00000	100.00000		0.00000	100.17776			0.00	0	0.00
ABFN10	On 28/10/2019	Spot Bond	0.00000	100.00000		0.00000	99.50290			0.00	0	100,000,000.00
ABFN11	On 09/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.02710			0.00	400,000,000	100,000,000.00
ABFN12	On 09/04/2019	Spot Bond	0.00000	100.00000		0.00000	100.97221			0.00	0	0.00
ABN05	On 18/04/2021	Spot Bond	2.15000	173.19597		2.15000	173.19584			0.00	0	0.00
ABN07	On 13/06/2015	Spot Bond	2.76000	164.21743		2.76000	164.21462			0.00	0	0.00
ABN09	On 27/06/2023	Spot Bond	2.17000	174.94460		2.17000	174.94441			0.00	0	0.00
ABN14	On 10/10/2033	Spot Bond	1.82000	186.89488		1.82000	186.89642			0.00	0	0.00
ABN33	On 29/01/2018	Spot Bond	7.78125	80.79106		7.78125	80.77447			0.00	0	0.00
ABN34	On 29/01/2018	Spot Bond	7.78125	80.79106		7.78125	80.77447			0.00	0	0.00
ABN38	On 17/08/2015	Spot Bond	0.00000	100.00000		0.00000	98.21000			0.00	0	0.00
ABN39	On 21/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.03985			0.00	0	0.00
ABN40	On 29/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.87000			0.00	0	0.00
ABN42	On 16/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.97000			0.00	0	0.00
ABN44	On 14/12/2015	Spot Bond	0.00000	100.00000		0.00000	95.42000			0.00	0	0.00
ABN45	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	94.03000			0.00	0	0.00
ABN46	On 23/03/2016	Spot Bond	0.00000	100.00000		0.00000	93.36000			0.00	0	0.00
ABN47	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.58189			0.00	0	0.00
ABN48	On 13/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.44622			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN49	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	93.01000			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	92.31000			0.00	0	0.00
ABN53	On 01/06/2016	Spot Bond	0.00000		100.00000		0.00000	92.03000			0.00	0	0.00
ABN54	On 14/06/2016	Spot Bond	0.00000		100.00000		0.00000	91.76000			0.00	0	0.00
ABN55	On 27/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.95997			0.00	0	0.00
ABN56	On 15/09/2015	Spot Bond	6.94000		103.35042		6.94000	103.33140			0.00	0	0.00
ABN58	On 16/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.48874			0.00	0	0.00
ABN59	On 20/07/2016	Spot Bond	0.00000		100.00000		0.00000	90.43000			0.00	0	0.00
ABN60	On 23/08/2016	Spot Bond	0.00000		100.00000		0.00000	89.90000			0.00	0	0.00
ABN61	On 31/01/2025	Spot Bond	2.69500		94.31913		2.69500	108.18875			0.00	0	0.00
ABN62	On 31/03/2028	Spot Bond	2.51000		100.95843		2.51000	159.09598			0.00	0	0.00
ABN63	On 07/12/2033	Spot Bond	2.32000		118.09625		2.32000	216.26984			0.00	0	0.00
ABN64	On 12/10/2015	Spot Bond	0.00000		100.00000		0.00000	95.40000			0.00	0	0.00
ABN66	On 21/11/2016	Spot Bond	0.00000		100.00000		0.00000	88.10000			0.00	0	0.00
ABN67	On 28/02/2023	Spot Bond	9.14500		92.78965		9.14500	92.76711			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	100.58000			0.00	0	0.00
ABN71	On 29/03/2016	Spot Bond	0.00000		100.00000		0.00000	81.67000			0.00	0	0.00
ABN72	On 17/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.90886			0.00	0	0.00
ABN73	On 03/05/2017	Spot Bond	0.00000		100.00000		0.00000	96.18000			0.00	0	0.00
ABN74	On 09/05/2018	Spot Bond	0.00000		100.00000		0.00000	104.58000			0.00	0	0.00
ABN75	On 07/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ABN76	On 21/12/2026	Spot Bond	9.63000		108.74888		9.63000	108.72079			0.00	0	0.00
ABN77	On 07/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.74000			0.00	0	0.00
ABN78	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN79	On 21/12/2026	Spot Bond	9.17500		112.11436		9.17500	112.08673			0.00	0	0.00
ABN80	On 31/03/2021	Spot Bond	8.50000		91.80087		8.50000	91.77988			0.00	0	0.00
ABN81	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	105.41000			0.00	0	0.00
ABN82	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	113.12000			0.00	0	0.00
ABN83	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN84	On 05/07/2016	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN85	On 05/07/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN86	On 01/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ABN87	On 21/12/2026	Spot Bond	9.27000		111.39949		9.27000	111.37176			0.00	0	0.00
ABN88	On 06/09/2016	Spot Bond	0.00000		100.00000		0.00000	90.12000			0.00	0	0.00
ABN91	On 11/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.30849			0.00	300,000,000	100,000,000.00
ABN92	On 31/01/2019	Spot Bond	0.00000		100.00000		0.00000	101.12199			0.00	700,000,000	200,000,000.00
ABS10	On 17/03/2018	Spot Bond	7.93500		105.30359		7.93500	105.28133			0.00	0	1,410,000,000.00
ABS11	On 09/04/2021	Spot Bond	8.50500		108.64409		8.50500	108.61924			0.00	0	500,000,000.00
ABS5	On 01/05/2015	Spot Bond	6.81000		103.45512		6.81000	103.43595			61,290,000,000,000.00	9,000,000,000	4,520,000,000.00
ABS6	On 01/06/2020	Spot Bond	8.59500		100.94574		8.59500	100.92241			1,719,000,000,000.00	200,000,000	3,710,000,000.00
ABS7	On 11/09/2026	Spot Bond	9.37000		96.39812		9.37000	96.37414			0.00	0	1,500,000,000.00
ABS9	On 17/03/2016	Spot Bond	7.34500		102.09863		7.34500	102.07862			0.00	0	0.00
ABSI2	On 07/12/2023	Spot Bond	2.22000		217.57750		2.22000	275.66998			0.00	0	0.00
ABSI3	On 31/01/2017	Spot Bond	2.04000		126.10661		2.04000	128.91952			0.00	0	0.00
ABSI4	On 31/01/2022	Spot Bond	2.17500		129.65441		2.17500	132.25857			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACIF1U	On 08/07/2025	Spot Bond	100.00000	0.00652	100.00000	0.00650					0.00	0	0.00
ACL01U	On 30/06/2015	Spot Bond	100.00000	98.63013	100.00000	98.36065					0.00	0	0.00
ACL028	On 15/09/2015	Spot Bond	11.10000	101.41449	11.10000	101.38519					0.00	0	0.00
ACL029	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.91797					0.00	0	0.00
ACL02U	On 20/03/2018	Spot Bond	100.00000	8.71586	100.00000	8.69474					0.00	0	0.00
ACL033	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.94024					0.00	0	300,000,000.00
ACL036	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.25549					0.00	0	0.00
ACL03U	On 20/03/2016	Spot Bond	100.00000	51.95055	100.00000	51.82470					0.00	0	0.00
ACL042	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	100.89571					0.00	0	0.00
ACL047	On 22/10/2018	Spot Bond	11.00000	68.85807	11.00000	68.83838					0.00	0	0.00
ACL04U	On 20/06/2016	Spot Bond	100.00000	33.24835	100.00000	33.16781					0.00	0	0.00
ACL071	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
ACL073	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
ACL074	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000					0.00	0	0.00
ACL076	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.03478					0.00	0	0.00
ACL077	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.04595					0.00	0	0.00
ACL078	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.02980					0.00	0	0.00
ACL080	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.03317					0.00	0	0.00
ACL081	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.03465					0.00	0	0.00
ACL082	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.25342					0.00	0	0.00
ACL083	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.25342					0.00	0	0.00
ACL084	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.26039					0.00	0	0.00
ACL086	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.26039					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL087	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.24645				0.00	0	0.00
ACL088	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	94.96191				0.00	0	0.00
ACL089/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.70500	10.00000	107.67700				0.00	0	0.00
ACL092	On 26/12/2015	Spot Bond	0.00000	100.00000	0.00000	99.97938				0.00	0	0.00
ACL095	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.03118				0.00	0	0.00
ACL096	On 20/06/2020	Spot Bond	0.00000	100.00000	0.00000	100.03432				0.00	0	0.00
ACL097	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.03563				0.00	0	0.00
ACL098	On 20/12/2025	Spot Bond	0.00000	100.00000	0.00000	100.03295				0.00	0	0.00
ACL100	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.02712				0.00	0	0.00
ACL104	On 20/12/2019	Spot Bond	8.99500	104.00104	8.99500	103.97591				0.00	0	0.00
ACL118	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.33053				0.00	0	0.00
ACL120	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.96099				0.00	0	0.00
ACL122	On 20/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
ACL126	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	89.06781				0.00	0	0.00
ACL127	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	183.72514				0.00	0	0.00
ACL128	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	183.72514				0.00	0	0.00
ACL129	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	100.02972				0.00	0	0.00
ACL136	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.00464				0.00	0	0.00
ACL137	On 02/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.51282				0.00	0	0.00
ACL138	On 20/09/2021	Spot Bond	0.00000	100.00000	0.00000	101.00479				0.00	0	0.00
ACL139	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.24171				0.00	0	0.00
ACL141	On 30/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.67066				0.00	0	0.00
ACL142/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.70500	10.00000	107.67700				0.00	0	0.00
ACL143	On 20/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.27438				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ACL144		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	101.15791			0.00	0	0.00
ACL145		On 20/12/2021	Spot Bond	0.00000	100.00000		0.00000	100.03015			0.00	0	0.00
ACL151		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	101.01200			0.00	0	0.00
ACL156		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.02792			0.00	0	0.00
ACL157		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.02316			0.00	0	0.00
ACL161		On 20/03/2022	Spot Bond	10.23000	100.16280		10.23000	100.13565			0.00	0	0.00
ACL162		On 20/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.02061			0.00	0	0.00
ACL165		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	120.86548			0.00	0	0.00
ACL167		On 20/06/2019	Spot Bond	9.18000	104.69339		9.18000	104.66758			0.00	0	0.00
ACL168		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02744			0.00	0	0.00
ACL169		On 20/06/2017	Spot Bond	1.75000	117.03899		1.75000	117.17164			0.00	0	0.00
ACL172		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.01924			0.00	0	0.00
ACL173		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.10826			0.00	0	0.00
ACL174		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.11155			0.00	0	0.00
ACL175		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.10496			0.00	0	0.00
ACL180		On 20/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.17420			0.00	0	0.00
ACL181		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.69230			0.00	0	0.00
ACL182		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	101.51508			0.00	0	0.00
ACL183		On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.10378			0.00	0	0.00
ACL184		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	101.04848			0.00	0	0.00
ACL185		On 20/09/2022	Spot Bond	0.00000	100.00000		0.00000	100.11090			0.00	0	0.00
ACL186		On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.02500			0.00	0	0.00
ACL187		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	100.03059			0.00	0	0.00

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	100.03233		0.00		0	0.00	
ACL191	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	100.28269		0.00		0	0.00	
ACL192	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.48657		0.00		0	0.00	
ACL193	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.03282		0.00		0	0.00	
ACL194	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.03282		0.00		0	0.00	
ACL195	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.12206		0.00		0	0.00	
ACL196	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.10892		0.00		0	0.00	
ACL197	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.03960		0.00		0	0.00	
ACL198	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	101.85076		0.00		0	0.00	
ACL199	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.12206		0.00		0	0.00	
ACL200	On 21/11/2016	Spot Bond	0.00000	100.00000	0.00000	97.06452		0.00		0	0.00	
ACL201	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.03513		0.00		0	0.00	
ACL202	On 20/12/2022	Spot Bond	0.00000	100.00000	0.00000	100.11681		0.00		0	0.00	
ACL203	On 30/01/2023	Spot Bond	0.00000	100.00000	0.00000	135.64674		0.00		0	0.00	
ACL204	On 14/02/2023	Spot Bond	0.00000	100.00000	0.00000	136.61245		0.00		0	0.00	
ACL205	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.10232		0.00		0	0.00	
ACL208	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.10140		0.00		0	0.00	
ACL210	On 20/05/2018	Spot Bond	0.00000	100.00000	0.00000	100.65013		0.00		0	0.00	
ACL212	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.10391		0.00		0	0.00	
ACL213	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.02243		0.00		0	0.00	
ACL214	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.10826		0.00		0	0.00	
ACL215	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.10246		0.00		0	0.00	
ACL216	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.10232		0.00		0	0.00	
ACL217	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.02854		0.00		0	0.00	

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	100.35535			0.00	0	0.00
ADCB02	On 31/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.17438			0.00	0	0.00
ADCB03	On 31/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.20605			0.00	0	0.00
ADCB04	On 27/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.62512			0.00	0	0.00
ADCP10	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	102.37067			0.00	0	0.00
AER01U	On 18/11/2016	Spot Bond	100.00000		22.95247		100.00000	22.89500			0.00	0	0.00
AFS1U	On 27/09/2019	Spot Bond	100.00000		12.65338		100.00000	12.62204			0.00	0	0.00
AHF1A1	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.60399			0.00	0	0.00
AHF2A1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.36478			0.00	0	0.00
AHF2B1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.49761			0.00	0	0.00
AHF2C1	On 18/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.67460			0.00	0	0.00
AHF3A1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.32148			0.00	0	0.00
AHF3A2	On 18/04/2016	Spot Bond	7.72000		101.71034		7.72000	101.68918			0.00	0	0.00
AHF3B1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.69272			0.00	0	0.00
AHF3C1	On 18/10/2039	Spot Bond	0.00000		100.00000		0.00000	101.96473			0.00	0	0.00
AIR01	On 15/03/2019	Spot Bond	8.70000		99.85568		8.70000	99.83257			0.00	0	2,890,000,000.00
AIR02	On 30/04/2023	Spot Bond	9.27000		118.21105		9.27000	118.18162			0.00	0	1,000,000,000.00
AIR03	On 09/03/2016	Spot Bond	7.03500		103.96378		7.03500	103.94425			0.00	0	0.00
AIR04	On 29/05/2024	Spot Bond	8.88500		105.22467		8.88500	105.19941			0.00	0	0.00
AIR04U	On 26/10/2029	Spot Bond	100.00000		16.22551		100.00000	16.18940			0.00	0	0.00
AIR05	On 29/05/2030	Spot Bond	9.62000		106.20614		9.62000	106.17858			0.00	0	0.00
AIRL01	On 30/04/2028	Spot Bond	2.76000		165.65761		2.76000	165.65477			0.00	0	30,000,000.00
ANG010	On 09/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.40747			0.00	0	0.00

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	100.37049			0.00	0	0.00
ANG013	On 05/06/2015	Spot Bond	100.00000	83.71560		100.00000	83.52403			0.00	0	0.00
APF01	On 26/09/2017	Spot Bond	0.00000	100.00000		0.00000	99.98001			0.00	0	0.00
APF02	On 26/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.97832			0.00	0	0.00
ASN002	On 03/01/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN004	On 22/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.14633			0.00	0	0.00
ASN006	On 28/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.64216			0.00	0	0.00
ASN007	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.09746			0.00	0	0.00
ASN008	On 06/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN010	On 04/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN011	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.02316			0.00	0	0.00
ASN012	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.14058			0.00	0	0.00
ASN013	On 09/12/2015	Spot Bond	0.00000	100.00000		0.00000	100.90005			0.00	0	0.00
ASN014	On 20/03/2019	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN015	On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	114.49500			0.00	0	0.00
ASN016	On 11/04/2017	Spot Bond	0.00000	100.00000		0.00000	92.78000			0.00	0	0.00
ASN017	On 09/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.64618			0.00	0	0.00
ASN020	On 09/06/2017	Spot Bond	0.00000	100.00000		0.00000	87.63565			0.00	0	0.00
ASN022	On 07/12/2033	Spot Bond	2.57000	131.20786		2.57000	235.32341			0.00	0	0.00
ASN023	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	110.00352			0.00	0	0.00
ASN024	On 15/08/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ASN025	On 07/08/2015	Spot Bond	0.00000	100.00000		0.00000	113.88743			0.00	0	0.00
ASN028	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	98.57253			0.00	0	0.00
ASN031	On 14/08/2017	Spot Bond	0.00000	100.00000		0.00000	106.56832			0.00	0	0.00

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	89.08948			0.00	0	0.00
ASN034	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.02853			0.00	0	0.00
ASN036	On 10/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.94333			0.00	300,000,000	100,000,000.00
ASN037	On 07/12/2033	Spot Bond	2.58500		164.47583		2.58500	208.38830			0.00	0	0.00
ASN041	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN046	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.28953			0.00	0	0.00
ASN048	On 12/03/2020	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN051	On 19/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
ASN052	On 24/09/2016	Spot Bond	100.00000		32.92734		100.00000	32.84757		2,800,000,000,000,000.00	28,000,000,000	28,000,000,000.00	
ASN35U	On 20/12/2016	Spot Bond	100.00000		32.56319		100.00000	32.49072			0.00	0	0.00
ASN38U	On 20/12/2017	Spot Bond	100.00000		16.08206		100.00000	16.04310			0.00	0	0.00
ASN39U	On 20/12/2017	Spot Bond	100.00000		16.17482		100.00000	16.13563			0.00	0	0.00
ASN40U	On 20/12/2017	Spot Bond	100.00000		15.75744		100.00000	15.71927			0.00	0	0.00
ASN49U	On 19/09/2016	Spot Bond	100.00000		38.32654		100.00000	38.23369			0.00	0	0.00
ASN50U	On 16/03/2018	Spot Bond	100.00000		15.83239		100.00000	15.79404			0.00	0	0.00
BAR001	On 12/06/2018	Spot Bond	0.00000		100.00000		0.00000	100.26127			0.00	0	0.00
BAR003	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.09439			0.00	0	0.00
BAW10	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.89816			0.00	0	0.00
BAW11	On 01/10/2018	Spot Bond	8.75000		102.96242		8.75000	102.93819			0.00	0	0.00
BAW12	On 17/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.36480			0.00	0	0.00
BAW13	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	102.02943			0.00	0	0.00
BAW15	On 01/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.32447			0.00	0	0.00
BAW17	On 05/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.51595			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAW18	On 05/12/2020	Spot Bond	0.00000		100.00000		0.00000	100.65603			0.00	0	100,000,000.00
BAW19	On 05/12/2020	Spot Bond	9.07500		105.01044		9.07500	104.98484			0.00	0	1,000,000,000.00
BAW2	On 02/10/2015	Spot Bond	6.93000		102.15670		6.93000	102.13759			0.00	0	384,000,000.00
BAW20U	On 15/01/2016	Spot Bond	100.00000		60.90380		100.00000	60.75299			0.00	0	0.00
BAW21	On 24/03/2022	Spot Bond	9.30000		100.02409		9.30000	99.99939		55,800,000,000,000.00	6,000,000,000	6,000,000,000	71,000,000,000.00
BAW3	On 02/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.31055			0.00	0	0.00
BAW8	On 02/10/2017	Spot Bond	8.53500		102.93846		8.53500	102.91483			0.00	0	0.00
BAYA01	On 31/03/2016	Spot Bond	10.84378		101.44570		10.84378	100.85126			0.00	0	0.00
BAYA04	On 30/09/2015	Spot Bond	10.89801		100.12988		10.89801	100.01645			0.00	0	0.00
BAYA05	On 30/09/2015	Spot Bond	10.91795		100.10564		10.91795	100.01533			0.00	0	0.00
BAYA06	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.83081			0.00	0	0.00
BAYA07	On 31/12/2015	Spot Bond	10.93701		100.05307		10.93701	100.00579			0.00	0	0.00
BAYA08	On 31/12/2017	Spot Bond	11.63214		100.15717		11.63214	100.15428			0.00	0	0.00
BAYA09	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.82685			0.00	0	0.00
BAYA10	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.82685			0.00	0	0.00
BAYA11	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.82692			0.00	0	0.00
BAYA12	On 31/03/2016	Spot Bond	11.09378		99.76531		11.09378	99.76671			0.00	0	0.00
BAYA13	On 31/03/2016	Spot Bond	11.02958		100.82000		11.02958	100.08864			0.00	0	0.00
BAYA14	On 30/09/2015	Spot Bond	10.89801		100.12988		10.89801	100.01645			0.00	0	0.00
BAYA15	On 30/06/2016	Spot Bond	10.93377		100.40706		10.93377	100.25064			0.00	0	0.00
BAYA16	On 30/09/2016	Spot Bond	10.11365		96.95761		10.11365	100.05854			0.00	0	0.00
BAYA17	On 30/09/2016	Spot Bond	0.00000		100.00000		0.00000	99.83564			0.00	0	0.00
BAYA18	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.82674			0.00	0	0.00
BAYA19	On 31/12/2016	Spot Bond	0.00000		100.00000		0.00000	99.82674			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYA22	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	97.61512			0.00	0	0.00
BAYA23	On 30/06/2017	Spot Bond	8.72404		103.12171		8.72404	101.99562			0.00	0	0.00
BAYA24	On 30/06/2017	Spot Bond	11.31000		99.45691		11.31000	99.38339			0.00	0	0.00
BAYA25	On 30/06/2017	Spot Bond	0.00000		100.00000		0.00000	99.83165			0.00	0	0.00
BAYA26	On 30/09/2017	Spot Bond	11.23500		75.68867		11.23500	97.64446			0.00	0	0.00
BAYA27	On 30/09/2017	Spot Bond	0.00000		100.00000		0.00000	97.68565			0.00	0	0.00
BAYA29	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	99.85100			0.00	0	0.00
BAYA30	On 31/12/2015	Spot Bond	9.28000		95.39499		9.28000	99.84721			0.00	0	0.00
BAYA31	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	99.82920			0.00	0	0.00
BAYA32	On 31/03/2018	Spot Bond	11.05000		74.27383		11.05000	100.11544			0.00	0	200,000,000.00
BAYA33	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.83411			0.00	0	0.00
BAYA34	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.83001			0.00	0	0.00
BAYA35	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.83001			0.00	0	0.00
BAYA36	On 31/03/2018	Spot Bond	0.00000		100.00000		0.00000	97.47824			0.00	0	0.00
BAYA37	On 31/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.83607			0.00	0	0.00
BAYA39	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.83854			0.00	0	0.00
BAYA41	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	97.59163			0.00	0	0.00
BAYA42	On 30/09/2018	Spot Bond	0.00000		100.00000		0.00000	99.83854			0.00	0	0.00
BAYA43	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.83575			0.00	0	0.00
BAYA44	On 31/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.84453			0.00	0	0.00
BAYA45	On 31/03/2019	Spot Bond	0.00000		100.00000		0.00000	99.83863			0.00	0	0.00
BAYA46	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.88421			0.00	0	0.00
BAYA47	On 30/09/2015	Spot Bond	0.00000		100.00000		0.00000	99.87529			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BAYB02	On 31/03/2016	Spot Bond	13.84378	101.37642		13.84378	100.79157			0.00	0	0.00
BAYB03	On 31/12/2016	Spot Bond	15.06952	100.17756		15.06952	100.19548			0.00	0	0.00
BAYB04	On 31/03/2017	Spot Bond	13.95515	100.28131		13.95515	100.06115			0.00	0	0.00
BAYB05	On 30/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.77680			0.00	0	0.00
BAYB06	On 31/12/2019	Spot Bond	0.00000	100.00000		0.00000	99.77680			0.00	0	0.00
BAYB07	On 31/03/2020	Spot Bond	0.00000	100.00000		0.00000	99.77680			0.00	0	0.00
BAYB08	On 30/09/2020	Spot Bond	0.00000	100.00000		0.00000	99.76862			0.00	0	0.00
BAYB09	On 30/09/2018	Spot Bond	0.00000	100.00000		0.00000	99.80544			0.00	0	0.00
BAYC1U	On 31/12/2016	Spot Bond	100.00000	29.37940		100.00000	29.32366			0.00	0	0.00
BAYD1U	On 30/06/2035	Spot Bond	100.00000	18.45973		100.00000	18.41403			0.00	0	0.00
BAYD2U	On 30/06/2035	Spot Bond	100.00000	16.80044		100.00000	16.75883			0.00	0	0.00
BAYD3U	On 30/06/2035	Spot Bond	100.00000	10.37063		100.00000	10.34496			0.00	0	0.00
BAYD4U	On 30/06/2035	Spot Bond	100.00000	10.39522		100.00000	10.36919			0.00	0	0.00
BAYD5U	On 30/06/2035	Spot Bond	100.00000	12.53860		100.00000	12.50755			0.00	0	0.00
BAYD6U	On 30/06/2035	Spot Bond	100.00000	10.86448		100.00000	10.83758			0.00	0	0.00
BCJ03	On 17/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.20894			0.00	0	0.00
BCJ04	On 21/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.23521			0.00	400,000,000	200,000,000.00
BCJ05	On 07/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.42997			0.00	0	0.00
BCJ06	On 07/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.51410			0.00	0	0.00
BCP3U	On 30/06/2019	Spot Bond	100.00000	8.36040		100.00000	8.33969			0.00	0	0.00
BCP4U	On 30/06/2019	Spot Bond	100.00000	8.36040		100.00000	8.33969			0.00	0	0.00
BCP91U	On 23/04/2015	Spot Bond	100.00000	92.87532		100.00000	92.63959			0.00	0	0.00
BCP92U	On 21/05/2015	Spot Bond	100.00000	86.69834		100.00000	86.49289		40,000,000,000,000.00		400,000,000	100,000,000.00
BCP93U	On 05/06/2015	Spot Bond	100.00000	83.71560		100.00000	83.52403			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BD0202	On 31/12/2018	Spot Bond	2.12000	103.56415		2.12000	179.99098			0.00	0	0.00
BD0205	On 28/04/2028	Spot Bond	7.79000	102.59388		7.79000	165.06184			0.00	0	0.00
BD0206	On 02/03/2028	Spot Bond	7.79000	96.59598		7.79000	165.35535			0.00	0	0.00
BD0302	On 18/04/2028	Spot Bond	8.17500	103.10134		8.17500	103.07864			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	7.65000	98.57517		7.65000	98.55473			0.00	0	0.00
BG22A1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	102.05702			0.00	0	0.00
BG22A2	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.31247			0.00	0	0.00
BG22A3	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.96439			0.00	0	0.00
BG22B1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.42400			0.00	0	0.00
BG22C1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.50975			0.00	0	0.00
BG22D1	On 21/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.74940			0.00	0	0.00
BG22YU	On 21/07/2016	Spot Bond	100.00000	38.40287		100.00000	38.30778			0.00	0	0.00
BG32A1	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG32A2	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.13248			0.00	0	0.00
BG32A3	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.15449			0.00	0	0.00
BG32A4	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.16183			0.00	0	0.00
BG32B	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.24982			0.00	0	0.00
BG32C	On 30/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.36706			0.00	0	0.00
BG32DU	On 30/10/2016	Spot Bond	100.00000	24.03547		100.00000	23.97596			0.00	0	0.00
BG32YU	On 30/10/2016	Spot Bond	100.00000	24.03547		100.00000	23.97596			0.00	0	0.00
BG42A1	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
BG42A2	On 15/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.19507			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BG42A3	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.19870			0.00	0	0.00
BG42A4	On 15/03/2017	Spot Bond	8.03500		101.62689		8.03500	101.60514			0.00	0	0.00
BG42B	On 15/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.20959			0.00	0	0.00
BG42C	On 15/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.22881			0.00	0	0.00
BG42DU	On 15/03/2017	Spot Bond	100.00000		21.53858		100.00000	21.48640			0.00	0	0.00
BG42YU	On 15/03/2017	Spot Bond	100.00000		21.53858		100.00000	21.48640			0.00	0	0.00
BGL01	On 19/11/2024	Spot Bond	0.00000		100.00000		0.00000	100.88109			0.00	0	0.00
BGL02	On 19/11/2024	Spot Bond	10.74500		104.30396		10.74500	104.07317			0.00	0	0.00
BGL03	On 05/02/2025	Spot Bond	0.00000		100.00000		0.00000	101.24806			0.00	300,000,000	110,000,000.00
BGL04	On 05/02/2025	Spot Bond	10.63500		99.05789		10.63500	99.14922			0.00	0	0.00
BGR01	On 04/02/2016	Spot Bond	0.00000		100.00000		0.00000	101.00603			0.00	0	0.00
BGR01U	On 17/12/2015	Spot Bond	100.00000		64.71673		100.00000	64.59394			0.00	0	0.00
BID04	On 23/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.49582			0.00	0	360,000,000.00
BID05	On 26/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.54899			0.00	0	0.00
BID06	On 30/06/2019	Spot Bond	8.36000		70.86998		8.36000	103.79139			0.00	0	2,200,000,000.00
BIDC43	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	98.13406			0.00	0	0.00
BIDC44	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.23459			0.00	0	0.00
BLG1A4	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.55544			0.00	0	0.00
BLG1A6	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	100.64058			0.00	0	0.00
BLG1B	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.54127			0.00	0	0.00
BLG1C	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.56782			0.00	0	0.00
BLG1D	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.61604			0.00	0	0.00
BLG1E	On 21/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.81596			0.00	0	0.00
BLG1F	On 21/11/2032	Spot Bond	0.00000		100.00000		0.00000	101.15752			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BNP01	On 11/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.25154			0.00	0	0.00
BSR11U	On 19/06/2015	Spot Bond	100.00000		82.59484		100.00000	82.41170			0.00	0	0.00
BSR12	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.39709			0.00	0	0.00
BSR13	On 26/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.43658			0.00	0	0.00
BTC005	On 20/10/2015	Spot Bond	0.00000		100.00000		0.00000	96.00510			0.00	0	0.00
BTC010	On 24/11/2015	Spot Bond	0.00000		100.00000		0.00000	95.39313			0.00	0	0.00
BTC013	On 19/05/2015	Spot Bond	100.00000		87.11217		100.00000	86.90476			0.00	0	0.00
BTC018	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.96508			0.00	0	0.00
BTC019	On 08/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.75592			0.00	0	0.00
BTC021	On 14/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.65169			0.00	0	0.00
BTC022	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.61709			0.00	0	0.00
BTC023	On 16/07/2015	Spot Bond	0.00000		100.00000		0.00000	97.90656			0.00	0	0.00
BTC024	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.54771			0.00	0	0.00
BTC025	On 22/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.51117			0.00	0	0.00
BTC026	On 24/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.47600			0.00	0	0.00
BTC027	On 06/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.26670			0.00	0	0.00
BTC028	On 18/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.05745			0.00	0	0.00
BTC029	On 21/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.00566			0.00	0	0.00
BTC030	On 26/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.63756			0.00	0	0.00
BTC031	On 25/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.93752			0.00	0	0.00
BTC032	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.88354			0.00	0	0.00
BTC033	On 30/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.91308			0.00	0	0.00
BTC034	On 12/06/2015	Spot Bond	0.00000		100.00000		0.00000	98.61948			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
BUS01U	On 30/09/2016	Spot Bond	100.00000	29.35306	100.00000	29.28038		0.00		0	0.00	
BWZJ17	On 17/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.16494		0.00		0	0.00	
BWZJ18	On 19/11/2018	Spot Bond	0.00000	100.00000	0.00000	100.74331		0.00		0	0.00	
CBL08	On 02/11/2016	Spot Bond	9.23500	112.67751	9.23500	112.64941		0.00		0	0.00	
CBL09	On 29/01/2017	Spot Bond	0.00000	100.00000	0.00000	106.35201		0.00		0	0.00	
CBL11	On 06/05/2016	Spot Bond	8.78500	105.85127	8.78500	105.82613		0.00		0	3,710,000,000.00	
CBL12	On 06/09/2018	Spot Bond	12.25000	98.04719	12.25000	98.01552		0.00		0	0.00	
CBL13	On 01/02/2019	Spot Bond	0.00000	100.00000	0.00000	98.44713		0.00		0	100,000,000.00	
CBL14	On 01/02/2019	Spot Bond	12.55000	98.67145	12.55000	98.63828		0.00		0	0.00	
CBL15	On 18/05/2015	Spot Bond	0.00000	100.00000	0.00000	100.78905		0.00		0	0.00	
CBL16	On 18/05/2017	Spot Bond	9.68500	102.84996	9.68500	102.82308		0.00		0	150,000,000.00	
CBL17	On 23/08/2019	Spot Bond	0.00000	100.00000	0.00000	97.47469		0.00		0	200,000,000.00	
CBL18	On 23/08/2019	Spot Bond	12.55000	95.98817	12.55000	95.95590		0.00		0	0.00	
CBL19	On 02/11/2015	Spot Bond	0.00000	100.00000	0.00000	101.51777		0.00		0	0.00	
CBL20	On 14/12/2019	Spot Bond	0.00000	100.00000	0.00000	92.14717		0.00		0	200,000,000.00	
CBL21	On 06/05/2016	Spot Bond	0.00000	100.00000	0.00000	100.77520		0.00		0	0.00	
CBL22	On 06/05/2020	Spot Bond	11.77500	90.94715	11.77500	90.91841		0.00		0	0.00	
CCT01	On 23/06/2023	Spot Bond	9.64000	119.58301	9.64000	119.55208		0.00		0	0.00	
CCT02	On 12/06/2024	Spot Bond	9.92000	113.36885	9.92000	113.33870		0.00		0	0.00	
CCT03	On 15/03/2025	Spot Bond	8.80000	115.78090	8.80000	115.75380		0.00		0	0.00	
CGR10	On 08/12/2016	Spot Bond	0.00000	100.00000	0.00000	100.50128		0.00		0	0.00	
CGR11	On 28/03/2016	Spot Bond	11.43500	100.50424	11.43500	100.47338		0.00		0	0.00	
CGR13	On 27/06/2016	Spot Bond	0.00000	100.00000	0.00000	99.94487		0.00		0	0.00	
CGR14	On 13/02/2018	Spot Bond	0.00000	100.00000	0.00000	103.03968		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CGR14/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.70510	10.00000	107.67700				0.00	0	0.00
CGR15	On 22/07/2017	Spot Bond	0.00000	100.00000	0.00000	102.15859				0.00	0	0.00
CGR16	On 22/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.04824				0.00	0	0.00
CGR17	On 24/10/2017	Spot Bond	0.00000	100.00000	0.00000	101.56261				0.00	0	0.00
CGR8	On 22/07/2015	Spot Bond	0.00000	100.00000	0.00000	102.73174				0.00	0	0.00
CIG02	On 30/08/2016	Spot Bond	0.00000	100.00000	0.00000	100.56165				0.00	0	0.00
CIG03	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.04848				0.00	0	0.00
CIG04	On 30/06/2018	Spot Bond	0.00000	100.00000	0.00000	102.12857				0.00	0	0.00
CIG05	On 30/06/2019	Spot Bond	0.00000	100.00000	0.00000	102.22057				0.00	0	0.00
CLA1U	On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLA2U	On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLA3U	On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLB1U	On 21/11/2046	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLC1U	On 21/12/2046	Spot Bond	100.00000	0.00000	100.00000	0.00000				0.00	0	0.00
CLN126	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.22359				0.00	0	0.00
CLN130	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.21118				0.00	0	0.00
CLN134	On 20/08/2015	Spot Bond	0.00000	100.00000	0.00000	101.27674				0.00	0	0.00
CLN170	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.02982				0.00	0	0.00
CLN179	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.64064				0.00	0	0.00
CLN184	On 01/07/2021	Spot Bond	10.11000	102.31498	10.11000	102.28712				0.00	0	0.00
CLN186	On 06/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.66151				0.00	0	0.00
CLN191	On 23/08/2016	Spot Bond	2.76000	121.12149	2.76000	121.11936				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

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN193	On 29/08/2021	Spot Bond	3.14000	118.36084		3.14000	120.98272			0.00	0	0.00
CLN194	On 31/08/2016	Spot Bond	8.25000	100.57281		8.25000	100.55072			0.00	0	0.00
CLN198	On 13/09/2021	Spot Bond	2.87500	127.97706		2.87500	122.16751			0.00	0	0.00
CLN199	On 13/09/2016	Spot Bond	2.40000	126.28220		2.40000	120.55112			0.00	0	0.00
CLN200	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.07465			0.00	0	0.00
CLN215	On 17/10/2016	Spot Bond	8.28500	104.07330		8.28500	104.05009			0.00	0	0.00
CLN219	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.38756			0.00	0	0.00
CLN220	On 20/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.40268			0.00	0	0.00
CLN221	On 20/10/2016	Spot Bond	8.33500	104.16542		8.33500	104.14206			0.00	0	0.00
CLN222	On 20/10/2016	Spot Bond	8.33500	104.16542		8.33500	104.14206			0.00	0	0.00
CLN225	On 09/12/2016	Spot Bond	8.38500	102.98996		8.38500	102.96672			0.00	0	0.00
CLN226	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.03252			0.00	0	0.00
CLN227	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.04411			0.00	0	0.00
CLN230/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.70500		10.00000	107.67700			0.00	0	0.00
CLN231/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.70500		10.00000	107.67700			0.00	0	0.00
CLN237	On 14/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.77901			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	100.64579			0.00	0	0.00
CLN242	On 24/02/2019	Spot Bond	9.35000	100.76017		9.35000	100.73474			0.00	0	0.00
CLN243	On 24/02/2019	Spot Bond	9.35000	100.76017		9.35000	100.73474			0.00	0	0.00
CLN247	On 24/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN250	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.98253			0.00	0	0.00
CLN251	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.98304			0.00	0	0.00
CLN252	On 26/03/2015	Spot Bond	0.00000	100.00000		0.00000	99.98307			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN253	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.98253			0.00	0	0.00
CLN254	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.98253			0.00	0	0.00
CLN255	On 26/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.98226			0.00	0	0.00
CLN256	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.80851			0.00	0	0.00
CLN257	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.45762			0.00	0	0.00
CLN258	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.90109			0.00	0	0.00
CLN259	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.90109			0.00	0	0.00
CLN260	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.90109			0.00	0	0.00
CLN261	On 26/03/2017	Spot Bond		0.00000	100.00000		0.00000	100.36516			0.00	0	0.00
CLN262	On 26/03/2019	Spot Bond		8.98000	102.21052		8.98000	102.18572			0.00	0	0.00
CLN268	On 30/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.88199			0.00	0	0.00
CLN269	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.04810			0.00	0	0.00
CLN272	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.43577			0.00	0	0.00
CLN273	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.43528			0.00	0	0.00
CLN274	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.39023			0.00	0	0.00
CLN275	On 22/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.63647			0.00	0	0.00
CLN277	On 25/05/2017	Spot Bond		0.00000	100.00000		0.00000	100.70199			0.00	0	0.00
CLN278	On 20/06/2017	Spot Bond		0.00000	100.00000		0.00000	100.55285			0.00	0	0.00
CLN279	On 20/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.77945			0.00	0	0.00
CLN280	On 07/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.25604			0.00	0	0.00
CLN281	On 21/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.13362			0.00	0	0.00
CLN282	On 27/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.03984			0.00	0	0.00
CLN283	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.10364			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN288	On 10/08/2017	Spot Bond	0.00000	100.00000	0.00000	101.28725		0.00		0	0.00	
CLN289	On 30/08/2017	Spot Bond	0.00000	100.00000	0.00000	100.94615		0.00		0	0.00	
CLN290	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.17791		0.00		0	0.00	
CLN291	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.97658		0.00		0	0.00	
CLN292	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	102.11744		0.00		0	0.00	
CLN292/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.70500	10.00000	107.67700		0.00		0	0.00	
CLN293	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.72009		0.00		0	0.00	
CLN294	On 26/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.97686		0.00		0	0.00	
CLN295	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.77291		0.00		0	0.00	
CLN296	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	100.04021		0.00		0	0.00	
CLN297	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.74323		0.00		0	0.00	
CLN298	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.88465		0.00		0	0.00	
CLN299	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.87675		0.00		0	0.00	
CLN301	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	141.73783		0.00		0	0.00	
CLN302	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	101.24226		0.00		0	0.00	
CLN303	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	142.83641		0.00		0	0.00	
CLN304	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	141.00939		0.00		0	0.00	
CLN305	On 20/12/2017	Spot Bond	0.00000	100.00000	0.00000	140.06975		0.00		0	0.00	
CLN310	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	137.81281		0.00		0	0.00	
CLN311	On 20/03/2018	Spot Bond	0.00000	100.00000	0.00000	138.41045		0.00		0	0.00	
CLN313	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.88227		0.00		0	0.00	
CLN314	On 14/11/2022	Spot Bond	10.42500	98.87280	10.42500	98.84506		0.00		0	0.00	
CLN315	On 20/03/2023	Spot Bond	10.94500	95.55365	10.94500	95.52599		0.00		0	0.00	
CLN316	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.88222		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN317	On 20/03/2023	Spot Bond	0.00000	100.00000	0.00000	100.12364				0.00	0	0.00
CLN318	On 14/11/2022	Spot Bond	0.00000	100.00000	0.00000	100.86247				0.00	0	0.00
CLN319	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.27792				0.00	0	0.00
CLN320	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	101.23191				0.00	0	0.00
CLN321	On 30/04/2018	Spot Bond	8.80500	107.92811	8.80500	103.51169				0.00	0	0.00
CLN322	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.10892				0.00	0	0.00
CLN323	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.26280				0.00	0	0.00
CLN324	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	134.71120				0.00	0	0.00
CLN326	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.11576				0.00	0	0.00
CLN327	On 20/06/2023	Spot Bond	0.00000	100.00000	0.00000	100.12337				0.00	0	0.00
CLN328	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.03529				0.00	0	0.00
CLN330	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.08096				0.00	0	0.00
CLN331	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	80.70462				0.00	0	0.00
CLN332	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.04608				0.00	0	0.00
CLN335	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.88222				0.00	0	0.00
CLN336	On 20/09/2015	Spot Bond	0.00000	100.00000	0.00000	122.02611				0.00	0	0.00
CLN337	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	122.15627				0.00	0	0.00
CLN339	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.26136				0.00	0	0.00
CLN340	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.14257				0.00	0	0.00
CLN341	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.88153				0.00	0	0.00
CLN342	On 20/06/2017	Spot Bond	0.00000	100.00000	0.00000	100.07996				0.00	0	0.00
CLN343	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.05125				0.00	0	0.00
CLN344	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.02036				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN345	On 20/12/2023	Spot Bond	0.00000	100.00000	0.00000	100.11970		0.00		0	0.00	
CLN346	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.24928		0.00		0	0.00	
CLN347	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.93861		0.00		0	0.00	
CLN349	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.88495		0.00		0	0.00	
CLN350	On 28/10/2018	Spot Bond	0.00000	100.00000	0.00000	101.18920		0.00		0	0.00	
CLN353	On 28/05/2019	Spot Bond	0.00000	100.00000	0.00000	100.49775		0.00		0	0.00	
CLN354	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	104.67129		0.00		0	0.00	
CLN358	On 30/04/2018	Spot Bond	0.00000	100.00000	0.00000	103.24048		0.00		0	0.00	
CLN359	On 24/07/2017	Spot Bond	0.00000	100.00000	0.00000	103.31721		0.00		0	0.00	
CLN360	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.09942		0.00		0	0.00	
CLN362	On 20/03/2024	Spot Bond	9.60500	107.42532	9.60500	105.74426		0.00		0	0.00	
CLN363	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	100.02647		0.00		0	0.00	
CLN364	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	103.63995		0.00		0	0.00	
CLN365	On 20/03/2024	Spot Bond	11.74500	108.99358	11.74500	106.91620		0.00		0	0.00	
CLN366	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.28465		0.00		0	0.00	
CLN367	On 06/08/2023	Spot Bond	11.77500	106.59576	11.77500	106.56208		0.00		0	0.00	
CLN368	On 26/07/2022	Spot Bond	10.02000	107.24477	10.02000	107.21581		0.00		0	0.00	
CLN369	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.28465		0.00		0	0.00	
CLN370	On 26/07/2022	Spot Bond	0.00000	100.00000	0.00000	101.34711		0.00		0	0.00	
CLN371	On 20/03/2024	Spot Bond	0.00000	100.00000	0.00000	102.43262		0.00		0	0.00	
CLN372	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.02475		0.00		0	0.00	
CLN373	On 20/09/2023	Spot Bond	0.00000	100.00000	0.00000	100.02705		0.00		0	0.00	
CLN374	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.02717		0.00		0	0.00	
CLN375	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.87716		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN376	On 20/03/2021	Spot Bond	9.12500	103.58057	9.12500	103.55546				0.00	0	0.00
CLN377	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.85785				0.00	0	0.00
CLN378	On 20/06/2019	Spot Bond	0.00000	100.00000	0.00000	100.12010				0.00	0	0.00
CLN379	On 20/03/2024	Spot Bond	10.57000	100.05355	10.57000	100.02555				0.00	0	0.00
CLN380	On 20/09/2024	Spot Bond	11.00000	100.17474	11.00000	100.14559				0.00	0	0.00
CLN381	On 21/07/2015	Spot Bond	0.00000	100.00000	0.00000	101.27820				0.00	0	0.00
CLN382	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	100.12206				0.00	0	0.00
CLN383	On 22/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.30023				0.00	0	0.00
CLN384	On 20/09/2024	Spot Bond	11.53500	103.02916	11.53500	102.99776				0.00	0	0.00
CLN385	On 20/09/2024	Spot Bond	0.00000	100.00000	0.00000	100.13358				0.00	0	0.00
CLN386	On 20/03/2021	Spot Bond	0.00000	100.00000	0.00000	100.02693				0.00	0	0.00
CLN387	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.45184				0.00	0	0.00
CLN388	On 20/09/2019	Spot Bond	0.00000	100.00000	0.00000	100.03454				0.00	0	0.00
CLN389	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	100.00000				0.00	0	0.00
CLN390	On 01/10/2016	Spot Bond	0.00000	100.00000	0.00000	99.86249				0.00	0	0.00
CLN391	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.01833				0.00	0	0.00
CLN392	On 20/03/2017	Spot Bond	0.00000	100.00000	0.00000	100.10364				0.00	0	0.00
CLN393	On 20/12/2019	Spot Bond	0.00000	100.00000	0.00000	89.00000				0.00	0	0.00
CLN394	On 20/09/2022	Spot Bond	0.00000	100.00000	0.00000	100.10958				0.00	0	0.00
CLN395	On 02/03/2018	Spot Bond	0.00000	100.00000	0.00000	100.39495				0.00	0	0.00
CLN396	On 20/03/2020	Spot Bond	0.00000	100.00000	0.00000	100.14254				0.00	0	0.00
CLN42	On 18/04/2028	Spot Bond	7.01000	40.65507	7.01000	41.26183				0.00	0	0.00
CLN55	On 18/04/2028	Spot Bond	0.00000	100.00000	0.00000	173.78987				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
CLN61	On 02/03/2028	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
CLN81	On 18/04/2028	Spot Bond	8.17500	103.10134		8.17500	147.56357			0.00	0	0.00
CLN88	On 28/04/2028	Spot Bond	7.79000	37.45712		7.79000	165.06184			0.00	0	0.00
CLN89	On 02/03/2028	Spot Bond	7.79000	37.89799		7.79000	165.35535			0.00	0	0.00
CLNF01	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.99856			0.00	0	0.00
CLNF02	On 20/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.96435			0.00	0	0.00
CLNF03	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.67282			0.00	0	0.00
CLNF04	On 10/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.67282			0.00	0	0.00
CLNF05	On 20/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.03384			0.00	0	0.00
CLNF06	On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.02631			0.00	0	0.00
CLNF07	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02785			0.00	0	0.00
CLNF08	On 10/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.66633			0.00	0	0.00
CLNF09	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.11090			0.00	0	0.00
CLNF10	On 24/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.27792			0.00	0	0.00
CLNF11	On 20/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.10114			0.00	0	0.00
CLNF12	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.02446			0.00	0	0.00
CLNF13	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.02379			0.00	0	0.00
CLNF14	On 20/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.02441			0.00	0	0.00
COH001	On 26/11/2018	Spot Bond	0.00000	100.00000		0.00000	100.66003			0.00	0	0.00
COH002	On 15/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.65940			0.00	0	0.00
COJ02	On 15/09/2016	Spot Bond	8.46500	105.00517		8.46500	103.40348			0.00	0	0.00
COJ04	On 05/06/2018	Spot Bond	8.43500	104.27641		8.43500	104.25274			0.00	0	830,000,000.00
COJ05	On 05/06/2023	Spot Bond	9.76500	117.23527		9.76500	117.20457			0.00	0	0.00
COJ06	On 09/12/2015	Spot Bond	7.39000	105.47013		7.39000	105.44910			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
COJ07	On 23/03/2021	Spot Bond		9.33500	106.60476		9.33500	106.57833			0.00	0	0.00
COJG01	On 09/06/2024	Spot Bond		9.38500	107.79391		9.38500	107.76676			0.00	0	0.00
COT01	On 03/04/2023	Spot Bond		9.75500	96.27241		9.75500	96.24722			1,951,000,000,000.00	200,000,000	100,000,000.00
COT02	On 03/04/2028	Spot Bond		10.52000	97.54035		10.52000	97.51287			0.00	0	0.00
COT03	On 05/06/2028	Spot Bond		10.52000	95.38454		10.52000	95.35767			0.00	0	0.00
CPL003	On 28/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.56498			0.00	0	0.00
CPL007	On 01/08/2015	Spot Bond		0.00000	100.00000		0.00000	101.23234			0.00	0	0.00
CPL01U	On 12/12/2019	Spot Bond		100.00000	9.42672		100.00000	9.40387			0.00	0	0.00
CPL021	On 25/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.58241			0.00	0	0.00
CPL022	On 23/09/2019	Spot Bond		0.00000	100.00000		0.00000	100.03834			0.00	0	0.00
CPL023	On 23/04/2015	Spot Bond		0.00000	100.00000		0.00000	102.90040			0.00	0	0.00
CPL024	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.54334			0.00	0	0.00
CPL025	On 28/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.59896			0.00	0	0.00
CPL026	On 20/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.66137			0.00	0	0.00
CPL02U	On 12/03/2020	Spot Bond		100.00000	9.47769		100.00000	9.45473			0.00	0	0.00
CPL03U	On 12/12/2018	Spot Bond		100.00000	11.45839		100.00000	11.43063			0.00	0	0.00
CPV01	On 30/06/2029	Spot Bond		11.10000	101.83792		11.10000	101.94120			0.00	0	12,800,000,000.00
DEN38U	On 10/06/2018	Spot Bond		100.00000	13.50078		100.00000	13.46806			0.00	0	0.00
DEN39U	On 10/06/2018	Spot Bond		100.00000	5.71510		100.00000	5.70125			0.00	0	0.00
DEN40U	On 10/06/2018	Spot Bond		100.00000	14.19632		100.00000	14.16193			0.00	0	0.00
DENG43	On 28/01/2016	Spot Bond		0.00000	100.00000		0.00000	101.10822			0.00	0	0.00
DENG44	On 29/09/2017	Spot Bond		7.81000	97.81761		7.81000	97.79690			0.00	0	550,000,000.00
DENG55	On 20/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.62488			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DENG56	On 25/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.54453			0.00	0	0.00
DENG57	On 03/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.42678			0.00	0	0.00
DLT02U	On 06/11/2015	Spot Bond	100.00000	61.83467		100.00000	61.67983			0.00	0	0.00
DLTB02	On 09/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.33763			0.00	0	0.00
DLTB03	On 09/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.69470			0.00	0	0.00
DLTC09	On 05/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.96886			0.00	0	0.00
DLTC10	On 03/02/2016	Spot Bond	0.00000	100.00000		0.00000	101.01549			0.00	0	0.00
DOL003	On 20/09/2018	Spot Bond	0.00000	100.00000		0.00000	100.14230			0.00	0	0.00
DOL004	On 24/01/2019	Spot Bond	0.00000	100.00000		0.00000	102.13218			0.00	0	0.00
DOL007	On 20/06/2019	Spot Bond	0.00000	100.00000		0.00000	100.12403			0.00	0	0.00
DOL009	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.19178			0.00	0	0.00
DRD04	On 03/07/2015	Spot Bond	0.00000	100.00000		0.00000	102.41717			0.00	0	0.00
DV2021	On 18/06/2021	Spot Bond	8.32500	105.78232		8.32500	105.75862			0.00	0	0.00
DV21	On 15/06/2016	Spot Bond	7.13500	113.18369		7.13500	113.16190			0.00	0	300,000,000.00
DV22	On 07/02/2020	Spot Bond	8.18500	106.20703		8.18500	106.18350			0.00	0	1,350,000,000.00
DV23	On 27/02/2023	Spot Bond	8.95500	106.57343		8.95500	106.54764		1,826,502,097,500.00		203,964,500	1,241,456,800.00
DV24	On 18/02/2024	Spot Bond	9.01500	105.01843		9.01500	104.99285			0.00	0	200,000,000.00
DV29	On 18/02/2029	Spot Bond	9.17000	108.21186		9.17000	108.18506			0.00	0	300,000,000.00
DVC005	On 23/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.03616			0.00	100,000,000	50,000,000.00
DVC006	On 29/06/2015	Spot Bond	0.00000	100.00000		0.00000	99.91514			0.00	200,000,000	100,000,000.00
DVC007	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.16654			0.00	80,000,000	40,000,000.00
DVC008	On 20/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.62222			0.00	0	0.00
DVC009	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	100.23728			0.00	0	0.00
DVC010	On 15/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.24074			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
DVF16	On 19/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.76011			0.00	0	0.00
DVF17	On 18/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.95040			0.00	0	0.00
DVF18	On 30/03/2018	Spot Bond	0.00000	100.00000		0.00000	99.50792			0.00	0	0.00
E170	On 01/08/2020	Spot Bond	7.72000	126.90968		7.72000	126.88314			102,676,000,000.00	13,300,000	2,000,000,000.00
EDC01	On 04/04/2016	Spot Bond	0.00000	100.00000		0.00000	92.60775			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	2.21500	100.97322		2.21500	100.97293			0.00	0	0.00
EL15	On 29/06/2015	Spot Bond	1.20000	101.18397		1.20000	134.79768			0.00	0	600,000,000.00
EL28	On 02/05/2028	Spot Bond	2.20000	122.43982		2.21000	122.30447			0.00	0	8,200,000,000.00
EL29	On 19/11/2029	Spot Bond	2.19000	110.03635		2.19000	110.03611			0.00	0	0.00
EL30	On 29/07/2030	Spot Bond	2.17000	110.15592		2.17000	110.15575			0.00	0	0.00
EL31	On 02/06/2031	Spot Bond	2.15000	103.41445		2.15000	103.41438			0.00	0	0.00
EL36	On 31/01/2036	Spot Bond	2.19500	101.28592		2.19500	101.28568			0.00	0	0.00
EMM01	On 28/07/2020	Spot Bond	9.17500	107.38505		9.17500	107.35843			0.00	0	0.00
EMM02	On 11/03/2021	Spot Bond	9.07500	107.87351		9.07500	107.84749			0.00	0	0.00
EMM03	On 04/05/2024	Spot Bond	9.57000	106.79722		9.57000	106.76965			0.00	0	0.00
EMM04	On 16/05/2028	Spot Bond	9.80500	98.52060		9.80500	100.36639			0.00	0	0.00
EMM05	On 17/04/2029	Spot Bond	9.94500	110.10398		9.94500	107.92835			0.00	0	4,333,332,900.00
EPF001	On 19/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.73617			0.00	0	0.00
EPF002	On 28/05/2018	Spot Bond	0.00000	100.00000		0.00000	96.81056			0.00	0	0.00
EPF003	On 12/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.26717			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
EPF004	On 06/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.00621			0.00	0	0.00
EPF005	On 06/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.96789			0.00	0	0.00
EPFC12	On 05/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.91700			0.00	0	0.00
EPFC13	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.45786			0.00	0	0.00
EPFC14	On 27/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.53836			0.00	0	0.00
EPFC15	On 24/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.58742			0.00	0	0.00
EPFC16	On 23/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.60608			0.00	0	0.00
EQ209U	On 11/06/2015	Spot Bond	100.00000	84.45098		100.00000	84.26034			0.00	0	0.00
EQS02	On 01/07/2015	Spot Bond	10.96000	103.44694		10.96000	103.41677			0.00	0	0.00
EQS04	On 22/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.84718			0.00	0	0.00
EQS05	On 25/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.32127			0.00	0	0.00
EQS06	On 09/04/2018	Spot Bond	0.00000	100.00000		0.00000	100.53409			0.00	0	0.00
EQS07	On 09/04/2018	Spot Bond	9.63000	101.47066		9.63000	101.44445			0.00	0	0.00
EQS08A	On 04/10/2018	Spot Bond	0.00000	100.00000		0.00000	99.72673			0.00	0	96,000,000.00
EQS09	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	97.53806			0.00	0	10,000,000.00
ERS3B3	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
ERS3B4	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.79129			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	100.83995			0.00	0	0.00
ERSA12/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.70500		10.00000	107.67700			0.00	0	0.00
ERSA14	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.71108			0.00	0	0.00
ERSA15	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.74003			0.00	0	0.00
ERSA16	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.70528			0.00	0	0.00
ERSA17	On 17/11/2025	Spot Bond	0.00000	100.00000		0.00000	100.72942			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
ERSA18	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.72323			0.00	0	0.00
ERSA19	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.71348			0.00	0	0.00
ES15	On 30/08/2015	Spot Bond	7.00000		100.83878		7.00000	100.82001		2,100,000,000,000.00		300,000,000	13,500,000,000.00
ES18	On 20/04/2018	Spot Bond	7.66000		108.25533		7.66000	108.23296		1,563,222,160,000.00		204,076,000	25,003,458,800.00
ES23	On 25/01/2023	Spot Bond	8.25500		111.55740		8.25500	111.53247		134,943,659,500.00		16,346,900	51,094,860,800.00
ES26	On 02/04/2026	Spot Bond	8.56000		94.85144		8.56000	94.82961		261,998,720,832,000.00		30,607,327,200	16,839,030,200.00
ES33	On 15/09/2033	Spot Bond	9.19000		85.32804		9.26500	84.72451		1,288,537,366,875,000.00		40,210,812,500	44,337,428,600.00
ES42	On 25/04/2042	Spot Bond	9.30000		95.66750		9.30000	95.64361			0.00	0	15,700,000,000.00
EXX01	On 19/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.73423			0.00	0	0.00
EXX02	On 19/05/2019	Spot Bond	0.00000		100.00000		0.00000	100.75714			0.00	0	0.00
FIFB01	On 24/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.62249			0.00	0	0.00
FIFB02	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.36650			0.00	10,000,000,000	5,000,000,000.00
FIFB03	On 26/06/2016	Spot Bond	0.00000		100.00000		0.00000	99.98027			0.00	0	0.00
FIFB04	On 21/11/2017	Spot Bond	0.00000		100.00000		0.00000	100.64892			0.00	0	0.00
FIFC13	On 10/04/2015	Spot Bond	0.00000		100.00000		0.00000	103.25506			0.00	0	0.00
FIFC14	On 20/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.59011			0.00	0	0.00
FIFC15	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.45119			0.00	0	0.00
FIFC16	On 12/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.26988			0.00	0	0.00
FR002U	On 02/08/2023	Spot Bond	100.00000		11.71372		100.00000	11.68439			0.00	0	0.00
FR003U	On 02/08/2023	Spot Bond	100.00000		11.40062		100.00000	11.37208			0.00	0	0.00
FR2A4A	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.19012			0.00	300,000,000	100,000,000.00
FR2A4B	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	98.96399			0.00	0	0.00
FR2A4C	On 15/09/2023	Spot Bond	0.00000		100.00000		0.00000	100.21183			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FR2A4D	On 15/09/2023	Spot Bond	0.00000	100.00000		0.00000	100.22628			0.00	0	0.00
FRB05	On 21/12/2018	Spot Bond	9.15000	100.17491		9.15000	100.15029			0.00	0	10,000,000.00
FRB08	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.28421			0.00	0	0.00
FRB09	On 10/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.28414			0.00	0	0.00
FRB10	On 25/01/2017	Spot Bond	0.00000	100.00000		0.00000	101.29446			0.00	0	20,000,000.00
FRB11	On 11/12/2022	Spot Bond	0.00000	100.00000		0.00000	103.28968			0.00	7,092,000,000	7,092,000,000.00
FRB12	On 02/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.52980			0.00	0	0.00
FRB13	On 02/06/2026	Spot Bond	0.00000	100.00000		0.00000	100.53847			0.00	0	0.00
FRB14	On 02/06/2026	Spot Bond	9.82500	104.27578		9.82500	103.87355			0.00	0	0.00
FRB15	On 06/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.50007			0.00	0	20,000,000.00
FRBC21	On 21/12/2018	Spot Bond	9.93000	109.43210		9.93000	109.40296			0.00	0	0.00
FRBC22	On 21/12/2018	Spot Bond	0.00000	100.00000		0.00000	100.04631			0.00	0	200,000,000.00
FRBI22	On 31/01/2022	Spot Bond	2.17500	131.37741		2.17500	132.25857			1,305,000,000,000.00	600,000,000	300,000,000.00
FRBI23	On 07/12/2023	Spot Bond	2.25000	127.19453		2.25000	275.08569			1,021,780,350,000.00	454,124,600	257,062,300.00
FRBI25	On 31/01/2025	Spot Bond	2.41000	104.37092		2.41000	110.94459			0.00	0	0.00
FRBI28	On 31/03/2028	Spot Bond	2.49000	101.18083		2.49000	159.44656			0.00	0	400,000,000.00
FRBI33	On 07/12/2033	Spot Bond	2.21000	119.94073		2.21000	219.64829			0.00	0	0.00
FRBN04	On 15/09/2015	Spot Bond	7.21000	103.22253		7.21000	103.20282			0.00	0	0.00
FRBZ01	On 30/11/2020	Spot Bond	7.68900	65.64418		7.68900	65.02590			0.00	0	0.00
FRBZ02	On 28/10/2024	Spot Bond	9.42900	42.13571		9.42900	41.23053			0.00	0	0.00
FRBZ03	On 10/12/2024	Spot Bond	9.67000	40.80971		9.67000	39.89119			0.00	0	0.00
FRC03U	On 27/03/2015	Spot Bond	100.00000	99.72678		100.00000	99.45504			0.00	0	0.00
FRC107	On 03/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.60954			0.00	0	0.00
FRC109	On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04742			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC112		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.02988			0.00	0	0.00
FRC113		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.04095			0.00	0	0.00
FRC115		On 20/06/2017	Spot Bond	7.47000	100.12018		7.47000	98.00000			0.00	0	0.00
FRC116		On 20/06/2017	Spot Bond	7.47000	100.12018		7.47000	100.00000			0.00	0	0.00
FRC118		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.12206			0.00	0	0.00
FRC119		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC120		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC121		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.11642			0.00	0	0.00
FRC122		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.13522			0.00	0	0.00
FRC123		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC124		On 20/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.12010			0.00	0	0.00
FRC125		On 20/09/2017	Spot Bond	6.00000	100.09658		6.00000	100.00000			0.00	0	0.00
FRC126		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC127		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC128		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.12757			0.00	0	0.00
FRC129		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC130		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC131		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC132		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC133		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC134		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.15658			0.00	0	0.00
FRC135		On 20/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.15205			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC137	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC138	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC139	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC140	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC141	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC142	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRC143	On 20/09/2017	Spot Bond		100.09221	21.13288		100.09221	21.08165			0.00	0	0.00
FRC144	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.10919			0.00	0	0.00
FRC145	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	111.79843			0.00	0	0.00
FRC147	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	100.06203			0.00	0	0.00
FRC149	On 20/09/2015	Spot Bond		0.00000	100.00000		0.00000	104.02419			0.00	0	0.00
FRC150	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	100.03816			0.00	0	0.00
FRC151	On 20/09/2017	Spot Bond		0.00000	100.00000		0.00000	98.00000			0.00	0	0.00
FRC152	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.03954			0.00	0	0.00
FRC153	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.02888			0.00	0	0.00
FRC154	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.11418			0.00	0	0.00
FRC155	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.14880			0.00	0	0.00
FRC161	On 20/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.11221			0.00	0	0.00
FRC162	On 14/12/2018	Spot Bond		13.22500	61.65150		13.22500	61.62971			0.00	0	0.00
FRC163	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.10589			0.00	0	0.00
FRC166	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.10602			0.00	0	0.00
FRC167	On 20/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.07313			0.00	0	0.00
FRC168	On 20/06/2018	Spot Bond		0.00000	100.00000		0.00000	100.11076			0.00	0	0.00
FRC169	On 31/01/2025	Spot Bond		3.64000	96.26154		3.64000	99.58649			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC170	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.11550				0.00	0	0.00
FRC171	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	100.11550				0.00	0	0.00
FRC172	On 21/02/2018	Spot Bond	0.00000	100.00000	0.00000	100.67957				0.00	0	0.00
FRC173	On 30/06/2017	Spot Bond	0.00000	100.00000	0.00000	99.88222				0.00	0	0.00
FRC174	On 20/06/2018	Spot Bond	0.00000	100.00000	0.00000	98.10276				0.00	0	0.00
FRC176	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.10892				0.00	0	0.00
FRC177	On 20/09/2018	Spot Bond	0.00000	100.00000	0.00000	100.10642				0.00	0	0.00
FRC178	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.22169				0.00	0	0.00
FRC179	On 20/09/2020	Spot Bond	0.00000	100.00000	0.00000	100.12429				0.00	0	0.00
FRC180	On 10/02/2016	Spot Bond	0.00000	100.00000	0.00000	100.91100				0.00	0	0.00
FRC181	On 06/08/2023	Spot Bond	0.00000	100.00000	0.00000	101.20910				0.00	0	0.00
FRC182	On 26/01/2021	Spot Bond	0.00000	100.00000	0.00000	101.44246				0.00	0	0.00
FRC183	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.14230				0.00	0	0.00
FRC184	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.11314				0.00	0	0.00
FRC185	On 20/12/2018	Spot Bond	0.00000	100.00000	0.00000	100.06131				0.00	0	0.00
FRC186	On 20/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.10523				0.00	0	0.00
FRC188	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.11418				0.00	0	0.00
FRC189	On 20/03/2019	Spot Bond	0.00000	100.00000	0.00000	100.11418				0.00	0	0.00
FRC190	On 14/03/2016	Spot Bond	0.00000	100.00000	0.00000	100.18179				0.00	0	0.00
FRC191	On 02/04/2017	Spot Bond	0.00000	100.00000	0.00000	101.72101				0.00	0	0.00
FRC192	On 02/04/2019	Spot Bond	0.00000	100.00000	0.00000	101.81524				0.00	0	0.00
FRC193	On 08/04/2016	Spot Bond	0.00000	100.00000	0.00000	101.79885				0.00	0	0.00
FRC193/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.70500	10.00000	107.67700				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC194	On 08/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.53019			0.00	0	0.00
FRC195	On 20/06/2024	Spot Bond	0.00000		100.00000		0.00000	100.12049			0.00	0	0.00
FRC196	On 09/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.51648			0.00	0	0.00
FRC197	On 09/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.78106			0.00	0	0.00
FRC198	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.45268			0.00	0	0.00
FRC199	On 10/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.45662			0.00	0	0.00
FRC200	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.45507			0.00	0	0.00
FRC201	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.32221			0.00	0	0.00
FRC202	On 17/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.45507			0.00	0	0.00
FRC203	On 17/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.31689			0.00	0	0.00
FRC204	On 06/05/2017	Spot Bond	0.00000		100.00000		0.00000	101.07628			0.00	0	0.00
FRC205	On 06/05/2017	Spot Bond	8.75000		101.17389		8.75000	101.14929			0.00	0	0.00
FRC206	On 20/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.11208			0.00	0	0.00
FRC207	On 20/09/2021	Spot Bond	100.00000		9.58993		100.00000	9.56670			0.00	0	0.00
FRC208	On 20/09/2021	Spot Bond	100.00000		8.79137		100.00000	8.77009		300,000,000,000,000.00	3,000,000,000	1,500,000,000.00	
FRC209	On 07/10/2020	Spot Bond	0.00000		100.00000		0.00000	97.12501			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	100.00000		10.27060		100.00000	10.24572			0.00	0	0.00
FRC210	On 20/12/2019	Spot Bond	0.00000		100.00000		0.00000	97.89738			0.00	0	0.00
FRC211	On 29/10/2017	Spot Bond	100.00000		23.38043		100.00000	23.32253			0.00	0	0.00
FRC212	On 07/05/2020	Spot Bond	0.00000		100.00000		0.00000	100.97876			0.00	0	0.00
FRC213	On 04/06/2021	Spot Bond	100.00000		9.07620		100.00000	9.05422			0.00	0	0.00
FRC214	On 07/11/2017	Spot Bond	100.00000		17.51108		100.00000	17.46723			0.00	0	0.00
FRC215	On 07/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.97873			0.00	0	0.00
FRC216	On 07/11/2017	Spot Bond	100.00000		17.48023		100.00000	17.43646			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC217	On 07/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.97634		0.00		0	0.00	
FRC218	On 07/11/2017	Spot Bond	0.00000	100.00000	0.00000	100.92739		0.00		0	0.00	
FRC219	On 04/11/2019	Spot Bond	0.00000	100.00000	0.00000	101.09517		0.00		0	0.00	
FRC220	On 04/11/2017	Spot Bond	0.00000	100.00000	0.00000	101.02855		0.00		0	0.00	
FRC221	On 31/01/2022	Spot Bond	2.98500	125.79095	2.98500	125.78798		0.00		0	0.00	
FRC222	On 10/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.88728		0.00		0	0.00	
FRC223	On 10/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.87561		0.00		0	0.00	
FRC224	On 10/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.87561		0.00		0	0.00	
FRC225	On 20/05/2020	Spot Bond	0.00000	100.00000	0.00000	100.73943		0.00		0	0.00	
FRC226	On 18/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.12946		0.00		0	0.00	
FRC227	On 10/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.30466		0.00		0	0.00	
FRC228	On 16/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.18176		0.00		0	0.00	
FRC37	On 20/06/2015	Spot Bond	0.00000	100.00000	0.00000	100.03852		0.00		0	0.00	
FRC40	On 20/12/2015	Spot Bond	0.00000	100.00000	0.00000	100.03788		0.00		0	0.00	
FRC46	On 10/09/2017	Spot Bond	0.00000	100.00000	0.00000	100.35057		0.00		0	0.00	
FRC61	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.28068		0.00		0	0.00	
FRC66	On 31/01/2022	Spot Bond	3.51500	115.12910	3.51500	121.74945		0.00		0	0.00	
FRC67	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.04003		0.00		0	0.00	
FRC68	On 20/09/2016	Spot Bond	0.00000	100.00000	0.00000	100.04124		0.00		0	0.00	
FRC69	On 31/01/2022	Spot Bond	3.56500	106.30615	3.56500	121.37616		0.00		0	0.00	
FRC71	On 31/01/2022	Spot Bond	3.54500	104.08107	3.54500	121.52532		0.00		0	0.00	
FRC72	On 31/01/2017	Spot Bond	3.36000	100.40188	3.36000	125.90483		0.00		0	0.00	
FRC74	On 20/09/2016	Spot Bond	3.43000	101.54936	3.43000	135.03062		0.00		0	0.00	
FRC76	On 28/07/2017	Spot Bond	0.00000	100.00000	0.00000	101.43587		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRC83		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.02439			0.00	0	0.00
FRC84		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.03926			0.00	0	0.00
FRC86		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.05914			0.00	0	0.00
FRC87		On 20/12/2016	Spot Bond	0.00000	100.00000		0.00000	100.05405			0.00	0	0.00
FRC94A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.11720			0.00	0	0.00
FRC96A		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	100.11708			0.00	0	0.00
FRD003		On 14/03/2016	Spot Bond	0.00000	100.00000		0.00000	100.17571			0.00	0	0.00
FRD01U		On 22/12/2018	Spot Bond	100.00000	10.39665		100.00000	10.37146			0.00	0	0.00
FRD02U		On 01/06/2016	Spot Bond	100.00000	34.81643		100.00000	34.73208			0.00	0	0.00
FRD04U		On 04/07/2015	Spot Bond	100.00000	98.97581		100.00000	98.62232			0.00	0	0.00
FRD09U		On 26/06/2017	Spot Bond	100.00000	19.63203		100.00000	22.69046			0.00	0	0.00
FRD12U		On 20/03/2018	Spot Bond	100.00000	8.71586		100.00000	8.69474			0.00	0	0.00
FRD13U		On 31/12/2019	Spot Bond	100.00000	10.56545		100.00000	12.77060			0.00	0	0.00
FRJ15		On 04/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.59263			0.00	0	0.00
FRJ16		On 21/01/2016	Spot Bond	0.00000	100.00000		0.00000	102.15376			0.00	3,440,000,000	2,620,000,000.00
FRJ17		On 04/04/2017	Spot Bond	0.00000	100.00000		0.00000	102.34488			0.00	0	0.00
FRJ18		On 21/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.61482			0.00	0	0.00
FRJ19		On 04/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.17639			0.00	0	0.00
FRJ20		On 20/09/2020	Spot Bond	0.00000	100.00000		0.00000	97.74938			0.00	0	0.00
FRJ21		On 15/09/2021	Spot Bond	0.00000	100.00000		0.00000	98.60607			0.00	0	0.00
FRJ25		On 09/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.84289			0.00	0	0.00
FRS100		On 15/01/2024	Spot Bond	2.07800	84.05184		2.07800	103.91334			0.00	0	0.00
FRS101		On 31/01/2038	Spot Bond	2.31500	105.24350		2.31500	137.67624			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS102	On 21/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.26594			0.00	0	0.00
FRS103	On 23/01/2024	Spot Bond	10.38000		101.78053		10.38000	101.75156			0.00	0	0.00
FRS104	On 23/01/2024	Spot Bond	10.38000		101.78053		10.38000	101.75156			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	101.35069			0.00	0	0.00
FRS108	On 31/01/2038	Spot Bond	2.45500		102.23649		2.45500	110.99530			0.00	0	0.00
FRS109	On 07/12/2033	Spot Bond	2.52000		208.58137		2.52000	210.28847			0.00	0	0.00
FRS110	On 31/01/2038	Spot Bond	2.42500		111.58444		2.42500	111.58348			0.00	0	0.00
FRS111	On 03/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.38035			0.00	0	0.00
FRS112	On 07/12/2033	Spot Bond	2.55000		207.70353		2.55000	209.40884			0.00	0	0.00
FRS113	On 29/04/2019	Spot Bond	0.00000		100.00000		0.00000	101.44737			0.00	0	0.00
FRS114	On 31/01/2025	Spot Bond	2.49500		110.11568		2.49500	110.11453			0.00	0	0.00
FRS115	On 31/03/2038	Spot Bond	2.51500		109.83128		2.51500	109.83006			0.00	0	0.00
FRS116	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.98191			0.00	0	0.00
FRS117	On 05/05/2016	Spot Bond	0.00000		100.00000		0.00000	46.27000			0.00	0	0.00
FRS118	On 06/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.86525			0.00	0	0.00
FRS119	On 31/01/2038	Spot Bond	2.62000		107.82755		2.62000	107.82604			0.00	0	0.00
FRS120	On 07/12/2033	Spot Bond	2.67000		114.09671		2.67000	205.93515			0.00	0	0.00
FRS121	On 07/12/2033	Spot Bond	2.72000		112.44284		2.72000	204.50872			0.00	0	0.00
FRS122	On 31/01/2025	Spot Bond	2.42500		97.00144		2.42500	97.00061			0.00	0	0.00
FRS123	On 07/12/2033	Spot Bond	2.75000		160.74360		2.75000	203.65870			0.00	0	0.00
FRS124	On 31/01/2038	Spot Bond	2.89500		89.85501		2.89500	102.78259			260,550,000,000.00	90,000,000	45,000,000.00
FRS125	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.77959			0.00	0	0.00
FRS36	On 07/12/2023	Spot Bond	2.37000		126.12117		2.37000	272.76344			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS37	On 07/12/2023	Spot Bond		2.26000	127.10467		2.26000	274.89127			0.00	0	0.00
FRS43	On 07/12/2023	Spot Bond		2.98000	120.83071		2.98000	261.31738			0.00	0	0.00
FRS46	On 31/01/2022	Spot Bond		2.64500	101.06232		2.64500	128.45910			0.00	0	0.00
FRS49	On 27/10/2020	Spot Bond		0.00000	100.00000		0.00000	101.22571			0.00	0	0.00
FRS51	On 31/01/2022	Spot Bond		2.17500	132.25879		2.17500	128.21454			0.00	0	0.00
FRS56	On 19/07/2016	Spot Bond		0.00000	100.00000		0.00000	101.46748			0.00	1,500,000,000	400,000,000.00
FRS59	On 07/10/2016	Spot Bond		0.00000	100.00000		0.00000	101.68233			0.00	0	0.00
FRS62	On 04/11/2026	Spot Bond		0.00000	100.00000		0.00000	101.06843			0.00	0	0.00
FRS64	On 26/01/2042	Spot Bond		2.29500	111.38247		2.29500	111.38193			0.00	0	0.00
FRS69	On 31/05/2017	Spot Bond		104.97509	21.97179		104.97509	21.91620			0.00	0	0.00
FRS73	On 12/06/2017	Spot Bond		101.07593	25.69295		101.07593	25.63011			0.00	0	0.00
FRS74	On 14/06/2017	Spot Bond		100.44759	19.00047		100.44759	18.95426			0.00	0	0.00
FRS76	On 18/06/2017	Spot Bond		100.76967	24.23270		100.76967	24.17359			0.00	0	0.00
FRS79	On 10/07/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS81	On 30/10/2042	Spot Bond		2.04000	119.61649		2.04000	119.61677			0.00	0	0.00
FRS82	On 21/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
FRS85	On 31/01/2025	Spot Bond		2.35500	97.19229		2.35500	111.48543			0.00	0	0.00
FRS86	On 23/04/2018	Spot Bond		0.00000	100.00000		0.00000	98.76780			0.00	0	0.00
FRS87	On 31/01/2025	Spot Bond		2.38500	96.93487		2.38500	111.19007			0.00	0	0.00
FRS88	On 28/05/2020	Spot Bond		0.00000	100.00000		0.00000	100.62467			0.00	0	0.00
FRS90	On 07/12/2023	Spot Bond		2.46000	125.32330		2.46000	343.40413			0.00	0	0.00
FRS94	On 08/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.93679			0.00	0	0.00
FRS96	On 24/08/2018	Spot Bond		0.00000	100.00000		0.00000	100.56906			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
FRS97	On 29/08/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
FRX16	On 15/09/2016	Spot Bond	7.48500		100.93957		7.48500	100.91941			0.00	0	0.00
FRX17	On 15/09/2017	Spot Bond	7.91500		101.53904		7.91500	101.51763			0.00	0	0.00
FRX18	On 14/04/2018	Spot Bond	8.12000		111.01379		8.12000	110.98951			0.00	0	2,500,000,000.00
FRX19	On 15/11/2019	Spot Bond	8.58500		104.79864		8.58500	104.77431			0.00	0	760,000,000.00
FRX20	On 01/10/2020	Spot Bond	8.84500		103.81998		8.84500	103.79530			0.00	0	0.00
FRX23	On 28/02/2023	Spot Bond	9.56500		90.60682		9.56500	90.58382			0.00	0	0.00
FRX24	On 10/12/2024	Spot Bond	9.65000		109.93314		9.65000	109.90468			0.00	0	0.00
FRX26	On 01/10/2026	Spot Bond	9.97000		98.27628		9.97000	101.38582			1,595,200,000,000.00	160,000,000	6,321,200,000.00
FRX30	On 31/01/2030	Spot Bond	10.31500		96.30423		10.31500	97.15434			412,600,000,000.00	40,000,000	20,000,000.00
FRX31	On 21/02/2031	Spot Bond	10.46000		93.48288		10.46000	93.45656			0.00	0	150,000,000.00
FRX45	On 14/04/2045	Spot Bond	9.82500		86.03854		9.82500	86.01587			0.00	0	0.00
FS1A3	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.01293			0.00	0	0.00
FS1A4	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.01429			0.00	0	0.00
FS1A5	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.01764			0.00	0	0.00
FS1B1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.02305			0.00	0	0.00
FS1C1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.02711			0.00	0	0.00
FS1D1	On 20/03/2038	Spot Bond	0.00000		100.00000		0.00000	100.04462			0.00	0	0.00
FS2A2	On 20/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.62157			0.00	0	0.00
FS2A3	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.64830			0.00	0	0.00
FS2A4	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.49689			0.00	0	0.00
FS2A5	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.67241			0.00	0	0.00
FS2B1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.69919			0.00	0	0.00
FS2C1	On 20/08/2038	Spot Bond	0.00000		100.00000		0.00000	100.72149			0.00	0	0.00

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	100.81954			0.00	0	0.00
FS3A1U	On 20/02/2016	Spot Bond		100.00000	55.75602		100.00000	55.61640			0.00	0	0.00
FS3A2U	On 20/02/2018	Spot Bond		100.00000	9.35431		100.00000	9.33088			0.00	0	0.00
FS3A3U	On 20/02/2020	Spot Bond		100.00000	1.56939		100.00000	1.56546			0.00	0	0.00
FS3A4U	On 20/02/2022	Spot Bond		100.00000	0.26330		100.00000	0.26264			0.00	0	0.00
FS3A5U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3B1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3C1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS3D1U	On 20/08/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4A1U	On 20/03/2018	Spot Bond		100.00000	8.71586		100.00000	8.69474			0.00	0	0.00
FS4A2U	On 20/03/2020	Spot Bond		100.00000	1.46228		100.00000	1.45874			0.00	0	0.00
FS4A3U	On 20/03/2022	Spot Bond		100.00000	0.24533		100.00000	0.24474			0.00	0	0.00
FS4A4U	On 20/09/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4A5U	On 20/09/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4B1U	On 20/09/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4C1U	On 20/09/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
FS4D1U	On 20/09/2039	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
GBL01	On 15/10/2015	Spot Bond		0.00000	100.00000		0.00000	101.65819			0.00	0	0.00
GFC03	On 10/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.59768			0.00	0	0.00
GFC04	On 11/04/2017	Spot Bond		9.03500	105.14017		9.03500	105.11465			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	100.85216			0.00	0	0.00
GRB01U	On 08/12/2019	Spot Bond		100.00000	9.26122		100.00000	9.23878			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
GRB02U	On 08/12/2017	Spot Bond	100.00000		16.07099		100.00000	16.03205			0.00	0	0.00
GRB03U	On 03/03/2019	Spot Bond	100.00000		11.40522		100.00000	11.37759			0.00	0	0.00
GRDB1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRDC1	On 10/01/2018	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
GRH1A2	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.15923			0.00	0	0.00
GRH1A3	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.20467			0.00	0	0.00
GRH1B	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.26105			0.00	0	0.00
GRH1C	On 25/10/2017	Spot Bond	0.00000		100.00000		0.00000	101.33929			0.00	0	0.00
GRH1YU	On 25/10/2039	Spot Bond	100.00000		0.00000		100.00000	0.00000			0.00	0	0.00
GRT02	On 13/05/2016	Spot Bond	0.00000		100.00000		0.00000	101.36568			0.00	0	0.00
GRT03	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.44314			0.00	0	0.00
GRT04	On 15/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.02478			0.00	0	0.00
GRT06	On 11/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.29533			0.00	0	0.00
GRT07	On 21/02/2024	Spot Bond	0.00000		100.00000		0.00000	100.66502			0.00	0	0.00
GRT08	On 24/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.01889			0.00	0	0.00
GRX01U	On 30/06/2032	Spot Bond	100.00000		0.00001		100.00000	0.00001			0.00	0	562,300,000.00
GSIS03	On 26/06/2015	Spot Bond	0.00000		100.00000		0.00000	99.98121			0.00	0	0.00
GSIZ16	On 23/09/2016	Spot Bond	0.00000		100.00000		0.00000	101.43573			0.00	0	0.00
HCH01	On 25/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.33010			0.00	0	0.00
HIL01U	On 21/11/2019	Spot Bond	100.00000		9.68385		100.00000	9.65960			0.00	0	0.00
HILB01	On 18/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.47491			0.00	0	0.00
HILB02	On 13/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.25174			0.00	0	0.00
HILB03	On 02/05/2018	Spot Bond	0.00000		100.00000		0.00000	101.06332			0.00	0	0.00
HILB04	On 01/11/2019	Spot Bond	0.00000		100.00000		0.00000	101.07577			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HILC18	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	2,300,000,000	2,300,000,000.00
HILC19	On 07/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.85216			0.00	0	0.00
HILC20	On 24/06/2015	Spot Bond		100.00000	82.81409		100.00000	80.04386		2,840,000,000,000,000.00	28,400,000,000	20,000,000,000.00	
HM1B5U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HM1B6U	On 19/07/2045	Spot Bond		100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
HMS1B2	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B3	On 19/07/2045	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B7	On 19/07/2046	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
HMS1B8	On 19/07/2015	Spot Bond		0.00000	100.00000		0.00000	101.39133			0.00	0	0.00
HMS1B9	On 19/07/2015	Spot Bond		7.21984	101.69551		7.21984	100.64216			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	101.45331			0.00	0	0.00
HMS1C5	On 19/07/2015	Spot Bond		8.22053	101.71506		8.22053	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	101.53299			0.00	0	0.00
HMS1D5	On 19/07/2015	Spot Bond		8.67102	101.79655		8.67102	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	101.63033			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	101.42319			0.00	0	0.00
HPF02	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.62195			0.00	0	0.00
HPF03	On 15/04/2016	Spot Bond		0.00000	100.00000		0.00000	101.67825			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
HPF04	On 17/02/2017	Spot Bond	0.00000		100.00000		0.00000	100.98040			0.00	0	0.00
HPF04/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.70500		10.00000	107.67700			0.00	0	0.00
HPF05	On 17/02/2017	Spot Bond	8.91500		102.66180		8.91500	102.63706			0.00	0	0.00
HPF06	On 20/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.81063			0.00	0	0.00
HPF07	On 20/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.76167			0.00	0	0.00
HWAY20	On 31/07/2020	Spot Bond	7.91500		109.31468		7.91500	109.29123		1,196,748,000,000.00		151,200,000	1,655,600,000.00
HWAY23	On 07/12/2023	Spot Bond	2.12000		128.36977		2.12000	277.62838			0.00	0	1,800,000,000.00
HWAY24	On 07/12/2024	Spot Bond	2.12000		131.13906		2.12000	283.61759			0.00	0	0.00
HWAY34	On 31/07/2034	Spot Bond	9.24500		101.40270		9.24500	101.37739			0.00	0	2,643,600,000.00
HWAY35	On 31/07/2035	Spot Bond	9.25500		101.31255		9.25500	101.28723			0.00	0	50,000,000,000.00
HWF01U	On 26/03/2015	Spot Bond	100.00000		100.00000		100.00000	99.72678			0.00	0	0.00
HWF02U	On 30/09/2016	Spot Bond	100.00000		25.95570		100.00000	25.89143			0.00	0	0.00
HWF04U	On 09/10/2015	Spot Bond	100.00000		65.34702		100.00000	65.18520			0.00	0	0.00
HWF05U	On 09/10/2016	Spot Bond	100.00000		31.22820		100.00000	31.15087			0.00	0	0.00
HWF06U	On 20/11/2016	Spot Bond	100.00000		22.83767		100.00000	22.78048			0.00	0	0.00
HWF07U	On 26/03/2015	Spot Bond	100.00000		100.00000		100.00000	99.72678			0.00	0	0.00
HWY023/R197	On 25/11/2020	Spot Bond	10.00000		107.70500		10.00000	107.67700			0.00	0	0.00
I2025	On 31/01/2025	Spot Bond	1.74500		117.68479		1.74500	117.68598		84,471,887,059,000.00		48,407,958,200	05,990,958,300.00
I2038	On 31/01/2038	Spot Bond	1.69500		127.11019		1.69500	127.11164		63,907,713,192,000.00		37,703,665,600	20,624,166,600.00
I2046	On 31/03/2046	Spot Bond	1.84000		124.88152		1.84000	124.88250		16,679,529,344,000.00		9,064,961,600	16,030,912,700.00
I2050	On 31/12/2050	Spot Bond	1.89000		133.38585		1.89000	133.38667		16,175,475,792,000.00		8,558,452,800	47,462,260,300.00
IBL14	On 28/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.17874			0.00	0	2,520,000,000.00
IBL21	On 15/03/2016	Spot Bond	7.88500		101.76870		7.88500	101.74732			0.00	0	0.00
IBL22	On 15/03/2018	Spot Bond	7.78500		106.04154		7.78500	106.01954			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL28	On 18/08/2016	Spot Bond		7.70500	101.54678		7.70500	101.52557			0.00	0	0.00
IBL33	On 03/11/2016	Spot Bond		0.00000	100.00000		0.00000	101.03585			0.00	0	0.00
IBL34	On 31/01/2017	Spot Bond		2.20000	99.67224		2.20000	128.54919			0.00	0	0.00
IBL36	On 31/01/2022	Spot Bond		2.24500	103.59883		2.24500	131.68467			0.00	0	0.00
IBL37	On 02/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.86267			0.00	0	0.00
IBL38	On 02/04/2017	Spot Bond		0.00000	100.00000		0.00000	100.49683			0.00	0	800,000,000.00
IBL39	On 02/04/2018	Spot Bond		7.90500	102.10526		7.90500	102.08352			0.00	0	0.00
IBL40	On 15/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.29361			0.00	0	0.00
IBL42	On 15/06/2017	Spot Bond		0.00000	100.00000		0.00000	101.00255			0.00	0	0.00
IBL43	On 15/11/2015	Spot Bond		0.00000	100.00000		0.00000	100.82646			0.00	0	0.00
IBL43/JIBAR	On 25/11/2020	Spot Bond		10.00000	107.70500		10.00000	107.67700			0.00	0	0.00
IBL45	On 21/12/2018	Spot Bond		8.48000	100.55619		8.48000	100.53325			0.00	0	0.00
IBL46	On 15/01/2020	Spot Bond		8.85500	95.20926		8.85500	95.18648			0.00	0	2,340,000,000.00
IBL48	On 19/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.16526			0.00	0	0.00
IBL49	On 02/04/2018	Spot Bond		8.30500	97.31773		8.30500	97.29598			0.00	0	0.00
IBL50	On 02/08/2020	Spot Bond		8.90500	102.10355		8.90500	102.07898			0.00	0	0.00
IBL52	On 31/07/2016	Spot Bond		0.00000	100.00000		0.00000	100.89819			0.00	0	0.00
IBL53	On 31/07/2018	Spot Bond		0.00000	100.00000		0.00000	101.02198			0.00	0	0.00
IBL54	On 31/07/2016	Spot Bond		7.90000	100.24922		7.90000	100.22777			0.00	0	0.00
IBL55	On 31/07/2018	Spot Bond		8.26000	100.76127		8.26000	100.73874			0.00	0	0.00
IBL56	On 31/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.12585			0.00	0	0.00
IBL57	On 13/02/2017	Spot Bond		0.00000	100.00000		0.00000	100.77606			0.00	0	0.00
IBL58	On 13/02/2017	Spot Bond		7.55500	102.61894		7.55500	102.59793			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IBL59	On 17/02/2019	Spot Bond	8.22000	104.17181		8.22000	104.14863			0.00	0	0.00
IBL60	On 17/02/2024	Spot Bond	9.23500	107.12793		9.23500	107.10121			0.00	0	0.00
IBL61	On 31/03/2019	Spot Bond	0.00000	100.00000		0.00000	99.88973			0.00	0	0.00
IBL62	On 24/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.12873			0.00	0	0.00
IBL63	On 29/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.08594			0.00	0	0.00
IBL64	On 29/07/2019	Spot Bond	0.00000	100.00000		0.00000	101.10847			0.00	0	0.00
IBL65	On 29/07/2021	Spot Bond	0.00000	100.00000		0.00000	101.13086			0.00	0	0.00
IBL66	On 12/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.26901			0.00	0	0.00
IBL67	On 31/01/2022	Spot Bond	2.97500	125.43785		2.97500	125.86564			0.00	0	0.00
IDC01U	On 08/11/2026	Spot Bond	100.00000	0.00809		100.00000	0.00807			0.00	0	0.00
IDCG01	On 22/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.27325			0.00	0	0.00
IDCG02	On 22/10/2018	Spot Bond	0.00000	100.00000		0.00000	101.24966			0.00	0	0.00
IDCG03	On 22/10/2020	Spot Bond	8.47500	102.95036		8.47500	102.92689			0.00	0	0.00
IDCG04	On 24/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.59098			0.00	0	0.00
IDCG05	On 24/11/2019	Spot Bond	0.00000	100.00000		0.00000	100.61049			0.00	0	0.00
IDCG06	On 24/11/2024	Spot Bond	9.52000	103.38088		9.52000	103.35433			0.00	0	0.00
IDCP01	On 19/04/2015	Spot Bond	5.00000	102.16411		5.00000	102.15017			0.00	0	0.00
IDCP02	On 19/04/2015	Spot Bond	5.00000	102.16411		5.00000	102.15017			0.00	0	0.00
IDCP03	On 31/01/2017	Spot Bond	5.00000	100.73941		5.00000	100.72567			0.00	0	0.00
IDCP04	On 19/10/2017	Spot Bond	5.00000	102.16678		5.00000	102.15292			0.00	0	0.00
IDCP05	On 14/03/2018	Spot Bond	4.00000	100.12923		4.00000	100.11846			0.00	0	0.00
IDCP06	On 17/10/2019	Spot Bond	4.00000	101.75613		4.00000	101.74507			0.00	0	0.00
IDW01U	On 30/06/2016	Spot Bond	100.00000	46.08544		100.00000	45.97132			0.00	0	0.00
IDW02U	On 30/06/2016	Spot Bond	100.00000	45.95132		100.00000	45.83753			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IDW03U	On 30/06/2016	Spot Bond	100.00000		45.95132	100.00000	45.83753				0.00	0	0.00
IFM01	On 31/03/2016	Spot Bond	9.20000		102.95822	9.20000	102.93278				0.00	0	0.00
IHL03	On 17/05/2017	Spot Bond	0.00000		100.00000	0.00000	100.85490				0.00	0	0.00
IKH1D	On 09/12/2028	Spot Bond	100.00000		7.50875	100.00000	7.49056				0.00	0	0.00
IM1004	On 13/04/2015	Spot Bond	0.00000		100.00000	0.00000	101.26405				0.00	0	0.00
IN09	On 01/02/2016	Spot Bond	0.00000		100.00000	0.00000	100.94121				0.00	0	0.00
IN191U	On 16/05/2017	Spot Bond	100.00000		14.76343	100.00000	14.72646				0.00	0	0.00
IN253U	On 04/07/2015	Spot Bond	100.00000		98.97581	100.00000	98.62232				0.00	0	0.00
IN269U	On 25/07/2017	Spot Bond	100.00000		15.57459	100.00000	15.53602				0.00	0	0.00
IN272U	On 10/11/2017	Spot Bond	100.00000		16.81439	100.00000	16.77228				0.00	0	0.00
IN276U	On 30/06/2021	Spot Bond	100.00000		1.35867	100.00000	1.35607				0.00	0	0.00
IN277U	On 30/06/2021	Spot Bond	100.00000		8.31383	100.00000	10.25952				0.00	0	0.00
IN281U	On 28/11/2019	Spot Bond	100.00000		9.31549	100.00000	9.29217				0.00	0	0.00
IN286U	On 15/07/2019	Spot Bond	100.00000		11.31193	100.00000	11.28392				0.00	0	0.00
IN290U	On 31/12/2016	Spot Bond	100.00000		31.33312	100.00000	33.09471				0.00	0	0.00
IN291U	On 09/07/2015	Spot Bond	100.00000		77.65957	100.00000	77.49469				0.00	0	0.00
IN294U	On 13/08/2015	Spot Bond	100.00000		72.27723	100.00000	72.13439				0.00	0	0.00
IN295U	On 19/08/2015	Spot Bond	100.00000		71.42857	100.00000	71.28906				0.00	0	0.00
IN521U	On 19/05/2015	Spot Bond	100.00000		87.11217	100.00000	86.90476			600,000,000,000,000.00	6,000,000,000	6,000,000,000.00	
INA513	On 24/03/2015	Spot Bond	6.30000		99.96549	6.30000	99.98274				0.00	0	0.00
INA515	On 07/04/2015	Spot Bond	6.30000		99.79330	6.30000	99.69028				0.00	0	0.00
INA516	On 14/04/2015	Spot Bond	6.30000		99.67313	6.30000	99.57035				0.00	0	0.00
INA517	On 21/04/2015	Spot Bond	6.40000		99.54618	6.40000	99.44203				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INA519	On 05/05/2015	Spot Bond	6.40000		99.30352		6.40000	99.19988			0.00	0	0.00
INA520	On 12/05/2015	Spot Bond	6.40000		99.18263		6.40000	99.07924			0.00	0	0.00
INA522	On 26/05/2015	Spot Bond	6.50000		98.92537		6.50000	98.82092			0.00	0	0.00
INA523	On 03/06/2015	Spot Bond	6.50000		98.78615		6.50000	98.68199			0.00	0	0.00
INA524	On 09/06/2015	Spot Bond	6.50000		98.68199		6.50000	98.57805			0.00	0	0.00
ING114	On 31/12/2015	Spot Bond	0.00000		100.00000		0.00000	102.16333			0.00	1,431,085,308	715,542,654.00
ING115	On 31/03/2016	Spot Bond	10.84378		100.99722		10.84378	103.39366			0.00	0	0.00
ING116	On 31/03/2016	Spot Bond	10.84378		100.00215		10.84378	102.61136			0.00	0	0.00
ING132	On 22/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.04380			0.00	0	0.00
ING138	On 22/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.04328			0.00	0	0.00
ING153	On 03/04/2017	Spot Bond	6.50000		103.10495		6.50000	103.08683			0.00	0	0.00
ING161	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.11878			0.00	0	0.00
ING196	On 30/06/2027	Spot Bond	0.00000		100.00000		0.00000	93.39826			0.00	0	0.00
ING204	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.18087			0.00	0	0.00
ING211	On 12/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.39627			0.00	0	0.00
ING211/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.70500		10.00000	107.67700			0.00	0	0.00
ING228	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.04567			0.00	0	0.00
ING232	On 04/10/2018	Spot Bond	0.00000		100.00000		0.00000	102.24802			0.00	0	0.00
ING251	On 12/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.31900			0.00	0	0.00
ING274	On 28/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.89741			0.00	0	0.00
ING292	On 15/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.26737			0.00	0	0.00
ING297	On 10/09/2015	Spot Bond	0.00000		100.00000		0.00000	96.90930			0.00	0	0.00
ING298	On 17/09/2015	Spot Bond	100.00000		67.59259		100.00000	67.46765			0.00	0	0.00
INGR04	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	106.20014			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
INLV01	On 12/08/2024	Spot Bond	0.00000		100.00000		0.00000	101.16678			0.00	0	0.00
IP273U	On 14/04/2015	Spot Bond	100.00000		95.05208		100.00000	94.80519			0.00	0	0.00
IPF01	On 13/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.49611			0.00	0	0.00
IPF01/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.70500		10.00000	107.67700			0.00	0	0.00
IPF02	On 13/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.50434			0.00	0	0.00
IPF03	On 13/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.52371			0.00	0	0.00
IPF06	On 13/04/2017	Spot Bond	8.39500		104.70498		8.39500	104.68133			0.00	0	0.00
IPF07	On 01/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.69779			0.00	0	0.00
IPF08	On 01/07/2018	Spot Bond	0.00000		100.00000		0.00000	101.73821			0.00	0	0.00
IPF09	On 01/07/2019	Spot Bond	0.00000		100.00000		0.00000	101.76518			0.00	0	0.00
IPF10	On 15/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.42413			0.00	0	0.00
IPF11	On 15/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.49574			0.00	0	0.00
IPFC05	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.22971			0.00	0	0.00
IPL10	On 20/05/2021	Spot Bond	9.22500		103.90829		9.22500	103.88240			0.00	0	1,850,000,000.00
IPL5	On 28/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.33518			0.00	0	0.00
IPL6	On 28/09/2017	Spot Bond	8.47500		102.83836		8.47500	102.81479			0.00	0	1,370,000,000.00
IPL7	On 05/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.66108			0.00	0	0.00
IPL8	On 10/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.56455			0.00	0	10,000,000.00
IPL9	On 20/05/2021	Spot Bond	0.00000		100.00000		0.00000	99.95297			0.00	0	0.00
IV013	On 22/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.04503			0.00	0	0.00
IV014	On 22/06/2015	Spot Bond	8.28000		103.21211		8.28000	103.18916			0.00	0	0.00
IV015	On 20/09/2022	Spot Bond	0.00000		100.00000		0.00000	101.48098			0.00	0	30,000,000.00
IV016	On 06/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.46599			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IV017	On 31/01/2022	Spot Bond	3.52500	95.72713		3.52500	125.87386			70,500,000,000.00	20,000,000	410,000,000.00
IV019	On 31/03/2028	Spot Bond	3.67000	140.20834		3.67000	145.90997			2,055,200,000,000.00	560,000,000	280,000,000.00
IV022	On 02/04/2022	Spot Bond	0.00000	100.00000		0.00000	99.82222			0.00	0	0.00
IV023	On 11/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.71211			0.00	0	0.00
IV024	On 27/07/2022	Spot Bond	0.00000	100.00000		0.00000	101.58962			0.00	0	0.00
IV025	On 12/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.30903			0.00	0	20,000,000.00
IV026	On 27/09/2024	Spot Bond	0.00000	100.00000		0.00000	99.95603			0.00	0	0.00
IV030	On 31/01/2025	Spot Bond	3.74500	97.82930		3.74500	106.23831			3,231,323,816,000.00	862,836,800	431,418,400.00
IV030A	On 31/01/2025	Spot Bond	3.74500	97.74774		3.74500	105.23087			0.00	0	0.00
IV031	On 11/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.34982			0.00	0	0.00
IV032	On 14/08/2023	Spot Bond	0.00000	100.00000		0.00000	100.92445			0.00	0	0.00
IV08	On 30/04/2018	Spot Bond	10.02000	115.19845		10.02000	115.16734			0.00	0	0.00
IV09	On 30/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.53972			0.00	2,500,000,000	2,500,000,000.00
IV19A	On 31/03/2028	Spot Bond	3.77000	138.70503		3.77000	138.69886			0.00	0	0.00
IV519U	On 07/05/2015	Spot Bond	100.00000	89.68059		100.00000	89.46078			0.00	0	0.00
IV520U	On 14/05/2015	Spot Bond	100.00000	88.16425		100.00000	87.95181			0.00	0	0.00
IVA513	On 26/03/2015	Spot Bond	6.30000	100.00000		6.30000	99.89655			0.00	0	0.00
IVA514	On 02/04/2015	Spot Bond	6.30000	99.87932		6.30000	99.77612			0.00	0	0.00
IVA515	On 09/04/2015	Spot Bond	6.30000	99.75894		6.30000	99.65598			0.00	0	0.00
IVA516	On 16/04/2015	Spot Bond	6.30000	99.63884		6.30000	99.53613			0.00	0	0.00
IVA517	On 23/04/2015	Spot Bond	6.40000	99.51144		6.40000	99.40737			0.00	0	0.00
IVA519	On 07/05/2015	Spot Bond	6.40000	99.26895		6.40000	99.16538			0.00	0	0.00
IVA521	On 21/05/2015	Spot Bond	6.50000	99.01259		6.50000	98.90795			0.00	0	0.00
IVA522	On 28/05/2015	Spot Bond	6.50000	98.89053		6.50000	98.78615			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVA523	On 04/06/2015	Spot Bond	6.50000		0.00000		6.50000	98.66465			0.00	0	0.00
IVA524	On 11/06/2015	Spot Bond	6.50000		98.64732		6.50000	98.54345			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	101.49394			0.00	0	0.00
IVC005/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.70500		10.00000	107.67700			0.00	0	0.00
IVC006	On 28/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.36538			0.00	0	0.00
IVC007	On 04/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.58557			0.00	0	0.00
IVC014	On 20/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.64571			0.00	0	0.00
IVC015	On 22/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.67292			0.00	0	0.00
IVC016	On 31/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.48094			0.00	0	0.00
IVC017	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.52537			0.00	0	0.00
IVC018	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.53520			0.00	0	0.00
IVC019	On 12/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.55484			0.00	0	0.00
IVC020	On 12/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.46642			0.00	0	0.00
IVC021	On 19/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.38247			0.00	0	0.00
IVC022	On 29/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.16085			0.00	0	0.00
IVC023	On 19/09/2016	Spot Bond	0.00000		100.00000		0.00000	100.12736			0.00	0	0.00
IVC024	On 15/11/2016	Spot Bond	0.00000		100.00000		0.00000	100.75873			0.00	0	0.00
IVC025	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.52152			0.00	0	0.00
IVC026	On 26/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.51640			0.00	0	0.00
IVC027	On 03/04/2019	Spot Bond	0.00000		100.00000		0.00000	99.73518			0.00	0	0.00
IVC028	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.41420			0.00	0	0.00
IVC029	On 24/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.18402			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC030	On 29/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.04117			0.00	0	0.00
IVC032	On 19/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.11853			0.00	0	0.00
IVC033	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.90146			0.00	0	0.00
IVC034	On 30/06/2021	Spot Bond	0.00000		100.00000		0.00000	99.89874			0.00	0	0.00
IVC035	On 30/06/2019	Spot Bond	0.00000		100.00000		0.00000	99.89874			0.00	0	0.00
IVC036	On 16/07/2019	Spot Bond	8.82000		103.40231		8.82000	103.37766			0.00	0	0.00
IVC037	On 16/07/2019	Spot Bond	100.00000		13.59686		100.00000	13.56644			0.00	0	0.00
IVC038	On 16/07/2019	Spot Bond	100.00000		11.68987		100.00000	11.66092			0.00	0	0.00
IVC039	On 17/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.27801			0.00	0	0.00
IVC040	On 24/07/2021	Spot Bond	8.89500		103.71989		8.89500	103.69497			0.00	0	0.00
IVC041	On 29/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.18311			0.00	0	0.00
IVC042	On 14/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.75911			0.00	0	0.00
IVC043	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.17808			0.00	0	0.00
IVC044	On 16/10/2015	Spot Bond	0.00000		100.00000		0.00000	103.30521			0.00	0	0.00
IVC045	On 24/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.13656			0.00	0	0.00
IVC046	On 24/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.25557			0.00	0	0.00
IVC047	On 27/10/2015	Spot Bond	7.08000		103.29939		7.08000	103.27965			0.00	0	0.00
IVC048	On 06/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.05084			0.00	0	0.00
IVC049	On 21/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.66515			0.00	0	0.00
IVC050	On 03/12/2017	Spot Bond	0.00000		100.00000		0.00000	100.48296			0.00	0	0.00
IVC051	On 03/02/2018	Spot Bond	0.00000		100.00000		0.00000	101.10621			0.00	0	0.00
IVC052	On 10/02/2016	Spot Bond	0.00000		100.00000		0.00000	100.88030			0.00	0	0.00
IVC053	On 11/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.93964			0.00	0	0.00
IVC054	On 03/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.45054			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
IVC055	On 26/03/2020	Spot Bond	100.00000		1.44115	100.00000	100.00000				0.00	0	0.00
JAS01	On 31/01/2018	Spot Bond	0.00000		100.00000		0.00000	101.38891			0.00	0	0.00
JDG01	On 30/10/2015	Spot Bond	0.00000		100.00000		0.00000	101.18108			0.00	0	0.00
JDG03	On 15/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.27940			0.00	0	0.00
JDG03U	On 21/02/2016	Spot Bond	100.00000		55.61640	100.00000	55.47713				0.00	0	0.00
JDG04	On 15/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.89911			0.00	0	0.00
KAP001	On 13/06/2017	Spot Bond	0.00000		100.00000		0.00000	100.25985			0.00	0	0.00
KAP002	On 13/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.26920			0.00	0	0.00
KAP003	On 06/06/2019	Spot Bond	0.00000		100.00000		0.00000	100.41928			0.00	0	0.00
KCF03U	On 30/10/2015	Spot Bond	100.00000		58.68036	100.00000	58.53505				0.00	0	0.00
KSB007	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.53346			0.00	0	0.00
KSB008	On 01/11/2017	Spot Bond	0.00000		100.00000		0.00000	101.31946			0.00	0	0.00
KW01	On 31/10/2027	Spot Bond	8.17000		146.86982	8.17000	146.83733				0.00	0	0.00
LBK02	On 26/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.98277			0.00	0	0.00
LBK03	On 01/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.04000			0.00	0	500,000,000.00
LBK05	On 28/02/2019	Spot Bond	0.00000		100.00000		0.00000	100.08958			0.00	0	0.00
LBK06	On 06/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.53078			0.00	0	0.00
LBK07	On 16/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.07190			0.00	0	0.00
LBK08	On 30/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.86933			0.00	0	0.00
LBK11	On 28/11/2019	Spot Bond	9.85500		102.24594	9.85500	102.21877				0.00	0	0.00
LBK12U	On 25/02/2020	Spot Bond	9.71000		100.76247	9.71000	100.73609				0.00	0	0.00
LEW01	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	101.08156			0.00	0	0.00
LGL02	On 13/08/2017	Spot Bond	8.56500		98.95905	8.56500	98.93613				0.00	0	4,260,000,000.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
LGL03	On 03/04/2018	Spot Bond	8.63500		77.45511		8.63500	97.21537			0.00	0	20,000,000.00
LGL04	On 14/08/2020	Spot Bond	9.52500		99.50387		9.52500	99.47829			0.00	0	580,000,000.00
LGL05	On 12/12/2021	Spot Bond	0.00000		100.00000		0.00000	100.30885			0.00	0	0.00
LHL01	On 13/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.36400			0.00	0	0.00
LHL02	On 13/12/2015	Spot Bond	9.60000		103.74197		9.60000	103.71525			0.00	0	1,040,000,000.00
LHL03	On 13/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.39589			0.00	0	325,000,000.00
LOM01	On 25/11/2019	Spot Bond	0.00000		100.00000		0.00000	100.83509			0.00	0	0.00
LRFA1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.70809			0.00	0	0.00
LRFB1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.73530			0.00	0	0.00
LRFC1	On 17/11/2025	Spot Bond	0.00000		100.00000		0.00000	100.78815			0.00	0	0.00
MAQ060	On 09/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.33173			0.00	0	0.00
MAQ062	On 13/11/2015	Spot Bond	0.00000		100.00000		0.00000	100.75886			0.00	0	0.00
MAQ065	On 14/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.17013			0.00	0	0.00
MAQ066	On 24/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.47754			0.00	0	0.00
MAQ067	On 11/05/2015	Spot Bond	0.00000		100.00000		0.00000	99.18316			0.00	0	0.00
MAQ068	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	98.67686			0.00	0	0.00
MAQ0A1	On 28/02/2018	Spot Bond	0.00000		100.00000		0.00000	100.39784			0.00	0	0.00
MAQ0A2	On 31/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.40081			0.00	0	0.00
MAQN01	On 28/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.83411			0.00	0	0.00
MBF028	On 16/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.37523			0.00	0	0.00
MBF029	On 01/10/2015	Spot Bond	0.00000		100.00000		0.00000	100.00764			0.00	0	0.00
MBF030	On 01/10/2017	Spot Bond	0.00000		100.00000		0.00000	100.66404			0.00	0	0.00
MBF033	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.98756			0.00	0	0.00
MBF035	On 10/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.48771			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MBF037	On 11/11/2016	Spot Bond		0.00000	100.00000		0.00000	100.80578			0.00	0	0.00
MBF038	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.26431			0.00	0	0.00
MBF039	On 17/04/2017	Spot Bond		0.00000	100.00000		0.00000	101.36416			0.00	300,000,000	100,000,000.00
MBF040	On 06/08/2015	Spot Bond		0.00000	100.00000		0.00000	100.87739			0.00	0	0.00
MBF041	On 07/08/2016	Spot Bond		0.00000	100.00000		0.00000	100.85210			0.00	0	0.00
MBF042	On 07/08/2017	Spot Bond		0.00000	100.00000		0.00000	100.87127			0.00	0	0.00
MBF043	On 08/12/2015	Spot Bond		0.00000	100.00000		0.00000	100.30285			0.00	0	0.00
MBP24U	On 22/03/2016	Spot Bond		100.00000	51.69915		100.00000	51.57391			0.00	0	0.00
MBP25U	On 22/03/2015	Spot Bond		100.00000	98.91599		100.00000	99.18478			0.00	0	0.00
MBP29U	On 23/09/2017	Spot Bond		100.00000	23.58944		100.00000	23.53102			0.00	0	0.00
MBP30U	On 24/10/2017	Spot Bond		100.00000	17.62204		100.00000	17.57840			0.00	0	0.00
MBP31U	On 24/10/2017	Spot Bond		100.00000	17.71774		100.00000	17.67387			0.00	0	0.00
MBP32U	On 10/11/2017	Spot Bond		100.00000	17.00730		100.00000	16.96472			0.00	0	0.00
MBP33U	On 17/02/2017	Spot Bond		100.00000	23.01009		100.00000	22.95247			0.00	0	0.00
MBSA01	On 16/04/2019	Spot Bond		8.48000	105.85902		8.48000	105.83488			0.00	0	540,000,000.00
MBSA02	On 15/04/2019	Spot Bond		8.50000	105.31911		8.50000	105.29502			0.00	0	0.00
MBSA03	On 09/06/2015	Spot Bond		0.00000	100.00000		0.00000	102.01110			0.00	0	0.00
MEFSA3	On 05/10/2016	Spot Bond		0.00000	100.00000		0.00000	103.54053			0.00	0	0.00
MEFSA4	On 05/01/2019	Spot Bond		0.00000	100.00000		0.00000	101.66172			0.00	0	0.00
MEFSA6	On 05/07/2026	Spot Bond		0.00000	100.00000		0.00000	101.73416			0.00	0	0.00
MEFSB3	On 05/10/2016	Spot Bond		7.72000	100.99999		7.72000	105.26415			0.00	0	0.00
MEFSB4	On 05/01/2019	Spot Bond		8.47000	104.80437		8.47000	104.78036			0.00	0	0.00
MEFSB5	On 05/01/2022	Spot Bond		9.15000	106.45871		9.15000	106.43240			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
MFS1A1	On 20/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.01358			0.00	0	0.00
MFS1A2	On 20/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.01698			0.00	0	0.00
MFS1B	On 20/09/2019	Spot Bond	9.20500		103.79532		9.20500	103.94333			0.00	0	0.00
MGL01	On 15/09/2015	Spot Bond	7.25000		100.78666		7.25000	100.76732			0.00	0	3,240,000,000.00
MIIL01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.55773			0.00	0	0.00
MIIL02	On 31/05/2017	Spot Bond	8.64500		103.05109		8.64500	103.02713			0.00	0	0.00
MMIG01	On 17/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.16736			0.00	0	0.00
MMIG02	On 17/03/2026	Spot Bond	9.02500		107.39114		9.02500	104.93945			0.00	0	400,000,000.00
MMIG03	On 01/06/2025	Spot Bond	0.00000		100.00000		0.00000	100.53348			0.00	0	0.00
MMS01U	On 10/12/2016	Spot Bond	100.00000		21.80137		100.00000	21.74856			0.00	0	0.00
MQB01	On 31/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.63344			0.00	0	0.00
MQB02	On 31/05/2017	Spot Bond	8.34500		102.95795		8.34500	102.93484			0.00	0	140,000,000.00
MTN03	On 13/07/2015	Spot Bond	7.20000		102.47662		7.20000	102.45682			0.00	0	0.00
MTN04	On 13/07/2017	Spot Bond	8.33500		105.67934		8.33500	105.65549		35,298,725,000,000.00	4,235,000,000	3,167,500,000.00	
N4A211	On 14/08/2020	Spot Bond	100.89771		7.06337		100.89771	7.04554			0.00	0	0.00
N4A302	On 14/08/2020	Spot Bond	100.61875		7.15474		100.61875	7.13672			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	96.34367			0.00	0	0.00
N4B508	On 14/08/2020	Spot Bond	0.00000		100.00000		0.00000	100.81934			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
N4C508		On 14/08/2020	Spot Bond	0.00000	100.00000		0.00000	100.88955			0.00	0	0.00
N4D68U		On 14/08/2020	Spot Bond	100.00000	1.01964		100.00000	1.01708			0.00	0	0.00
N4E68U		On 14/08/2020	Spot Bond	100.00000	1.01964		100.00000	1.01708			0.00	0	0.00
NAM01		On 19/11/2022	Spot Bond	8.60000	101.00227		8.60000	100.97878			0.00	0	0.00
NBK10A		On 25/07/2016	Spot Bond	7.66500	100.19038		7.66500	100.16957			0.00	0	0.00
NBK11A		On 28/11/2020	Spot Bond	8.72500	103.74428		8.72500	103.71980			0.00	0	0.00
NBK12A		On 19/03/2021	Spot Bond	8.47500	104.35345		8.47500	104.32991			0.00	0	0.00
NBK13A		On 19/03/2024	Spot Bond	8.93500	105.02061		8.93500	104.99568			0.00	0	0.00
NBK13B		On 21/02/2017	Spot Bond	0.00000	100.00000		0.00000	101.59228			0.00	0	0.00
NBK14A		On 26/06/2021	Spot Bond	8.83500	104.43492		8.83500	104.42244			0.00	0	0.00
NBK14B		On 27/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.61676			0.00	0	0.00
NBK15A		On 11/02/2022	Spot Bond	9.07500	99.59119		9.07500	99.54793			0.00	0	0.00
NBK15B		On 27/08/2017	Spot Bond	0.00000	100.00000		0.00000	101.70459			0.00	0	0.00
NBK16A		On 12/02/2025	Spot Bond	9.77000	99.01330		9.77000	98.98720			0.00	0	20,000,000.00
NBK16B		On 25/07/2016	Spot Bond	0.00000	100.00000		0.00000	101.29511			0.00	0	0.00
NBK17B		On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.61281			0.00	0	0.00
NBK18B		On 20/03/2017	Spot Bond	0.00000	100.00000		0.00000	99.87407			0.00	0	0.00
NBK19B		On 26/06/2017	Spot Bond	0.00000	100.00000		0.00000	99.73537			0.00	0	0.00
NBK20B		On 25/06/2021	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
NBK21B		On 10/11/2017	Spot Bond	0.00000	100.00000		0.00000	100.84167			0.00	0	0.00
NBK22B		On 12/02/2018	Spot Bond	0.00000	100.00000		0.00000	100.83420			0.00	0	0.00
NBK23B		On 12/02/2020	Spot Bond	0.00000	100.00000		0.00000	100.85643			0.00	0	0.00
NBK24B		On 11/02/2022	Spot Bond	0.00000	100.00000		0.00000	100.84987			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NBK25B	On 12/02/2025	Spot Bond	0.00000		100.00000		0.00000	100.91737			0.00	0	40,000,000.00
NBK2A	On 15/09/2015	Spot Bond	7.07000		101.86164		7.07000	101.84254			29,694,000,000,000.00	4,200,000,000	2,870,000,000.00
NBK2B	On 15/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.83504			0.00	800,000,000	410,000,000.00
NBK3A	On 09/09/2019	Spot Bond	8.50000		111.04891		8.50000	111.02380			0.00	0	1,370,000,000.00
NBK4	On 28/10/2024	Spot Bond	10.34500		38.89787		10.34500	38.88738			0.00	0	0.00
NBK6A	On 19/04/2015	Spot Bond	7.00000		104.35966		7.00000	104.33974			0.00	0	930,000,000.00
NBK6B	On 19/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.44449			0.00	6,000,000,000	3,000,000,000.00
NBK7B	On 19/04/2020	Spot Bond	0.00000		100.00000		0.00000	101.47964			0.00	0	0.00
NBK9A	On 23/03/2016	Spot Bond	7.49500		101.82623		7.49500	101.80587			0.00	0	1,880,000,000.00
NBK9B	On 23/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.03687			0.00	0	0.00
NCLN54	On 31/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.89713			0.00	0	0.00
NCLN55	On 07/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.73084			0.00	0	0.00
NCLN56	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.55233			0.00	0	0.00
NCLN58	On 01/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.50578			0.00	0	0.00
NCLN61	On 30/11/2015	Spot Bond	0.00000		100.00000		0.00000	95.38028			0.00	0	0.00
NCLN62	On 02/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.48037			0.00	0	0.00
NCLN63	On 08/12/2015	Spot Bond	0.00000		100.00000		0.00000	100.00000			0.00	0	0.00
NCLN64	On 25/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.23932			0.00	0	0.00
NCLN66	On 29/01/2016	Spot Bond	0.00000		100.00000		0.00000	101.18324			0.00	0	0.00
NCLN69	On 27/05/2016	Spot Bond	0.00000		100.00000		0.00000	91.80269			0.00	0	0.00
NCLN73	On 03/07/2015	Spot Bond	0.00000		100.00000		0.00000	99.75633			0.00	0	0.00
NCLN74	On 15/08/2017	Spot Bond	0.00000		100.00000		0.00000	100.81693			0.00	0	0.00
NCLN75	On 20/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.02136			0.00	0	0.00
NCLN76	On 20/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.01594			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NCLN77	On 09/10/2017	Spot Bond	0.00000		100.00000		0.00000	102.32342			0.00	0	0.00
NCLN78	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.01260			0.00	0	0.00
NCLN79	On 20/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.09479			0.00	0	0.00
NCLN80	On 20/06/2016	Spot Bond	0.00000		100.00000		0.00000	100.09473			0.00	0	0.00
NCLN81	On 31/01/2017	Spot Bond	0.00000		100.00000		0.00000	101.08254			0.00	0	0.00
NCLN82	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.10892			0.00	0	0.00
NCLN83	On 20/03/2024	Spot Bond	9.51500		108.64628		9.51500	106.95591			0.00	0	0.00
NCLN84	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.10826			0.00	0	0.00
NCLN85	On 20/03/2024	Spot Bond	9.55000		107.39712		9.55000	105.91988			0.00	0	0.00
NCLN87	On 20/03/2024	Spot Bond	0.00000		100.00000		0.00000	100.10892			0.00	0	0.00
NCLN88	On 20/12/2016	Spot Bond	0.00000		100.00000		0.00000	100.09810			0.00	0	0.00
NCLN89	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.09994			0.00	0	0.00
NCLN90	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.10997			0.00	0	0.00
NCLN91	On 20/09/2024	Spot Bond	0.00000		100.00000		0.00000	100.11129			0.00	0	0.00
NCLN92	On 02/03/2018	Spot Bond	0.00000		100.00000		0.00000	100.45589			0.00	0	0.00
NED11	On 17/09/2015	Spot Bond	7.79000		101.47980		7.79000	101.45892			0.00	0	60,000,000.00
NED13	On 25/07/2023	Spot Bond	0.00000		100.00000		0.00000	101.41291			0.00	0	0.00
NED14	On 29/11/2023	Spot Bond	0.00000		100.00000		0.00000	99.24222			0.00	0	0.00
NED15	On 08/04/2024	Spot Bond	9.68000		108.06901		9.68000	109.63967			0.00	0	0.00
NED16	On 08/04/2024	Spot Bond	0.00000		100.00000		0.00000	103.32940			0.00	0	0.00
NED17	On 14/10/2024	Spot Bond	0.00000		100.00000		0.00000	101.69474			0.00	0	0.00
NED18	On 16/01/2025	Spot Bond	0.00000		100.00000		0.00000	101.66983			0.00	0	0.00
NED9	On 06/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.42063			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NEDH1A	On 20/11/2018	Spot Bond	9.44500	122.18043		9.44500	122.14929			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	100.77295			0.00	0	10,000,000.00
NHM001/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.70500		10.00000	107.67700			0.00	0	0.00
NILB10	On 08/12/2016	Spot Bond	2.27000	169.23014		2.27000	169.22948			0.00	0	0.00
NILB11	On 31/01/2025	Spot Bond	2.60500	95.67343		2.60500	138.16714			0.00	0	0.00
NILB12	On 07/12/2033	Spot Bond	3.45000	184.85155		3.45000	184.84254			0.00	0	0.00
NILB13	On 31/01/2025	Spot Bond	2.00000	114.73315		2.00000	114.73103			0.00	0	8,000,000,000.00
NILB14	On 31/03/2028	Spot Bond	3.26000	145.89541		3.26000	138.19359			0.00	0	0.00
NMP20N	On 24/07/2020	Spot Bond	8.25500	106.20135		8.25500	106.17763			0.00	0	0.00
NQ1A10	On 22/05/2020	Spot Bond	8.88500	107.29141		8.88500	107.26493			0.00	0	0.00
NQ1A11	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.61204			0.00	0	0.00
NQ1A15	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.62537			0.00	0	0.00
NQ1A16	On 22/05/2048	Spot Bond	0.00000	100.00000		0.00000	100.57954			0.00	0	0.00
NQ1A17	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.59989			0.00	0	0.00
NQ1A18	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.58770			0.00	0	0.00
NQ1B10	On 22/05/2020	Spot Bond	9.08500	107.27797		9.08500	109.01540			0.00	0	0.00
NQ1B14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.59995			0.00	0	0.00
NQ1B15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.61208			0.00	0	0.00
NQ1B16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.60396			0.00	0	0.00
NQ1C10	On 22/05/2020	Spot Bond	9.28500	107.26476		9.28500	107.23710			0.00	0	0.00
NQ1C14	On 22/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.62842			0.00	0	0.00
NQ1C15	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.62021			0.00	0	0.00
NQ1C16	On 22/05/2049	Spot Bond	0.00000	100.00000		0.00000	100.62428			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
NQF1D5	On 22/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.77417			0.00	0	0.00
NQF1D6	On 22/05/2016	Spot Bond	0.00000	100.00000		0.00000	100.72482			0.00	0	0.00
NQF1D7	On 22/05/2050	Spot Bond	0.00000	100.00000		0.00000	100.63646			0.00	0	0.00
NRA018	On 30/11/2018	Spot Bond	8.22500	116.43982		8.22500	116.41404			0.00	0	500,000,000.00
NRA022	On 31/10/2022	Spot Bond	8.92500	122.98298		8.92500	122.95332			0.00	0	600,000,000.00
NRA023	On 31/05/2023	Spot Bond	2.16500	172.89676		2.16500	172.89658			0.00	0	8,700,000,000.00
NRA028	On 30/11/2028	Spot Bond	9.72000	122.79480		9.72000	122.76279			0.00	0	3,020,000,000.00
NTC12	On 25/08/2016	Spot Bond	0.00000	100.00000		0.00000	101.60587			0.00	0	0.00
NTC15	On 26/07/2015	Spot Bond	0.00000	100.00000		0.00000	101.42645			0.00	0	0.00
NTC16	On 22/03/2018	Spot Bond	0.00000	100.00000		0.00000	100.06515			0.00	0	0.00
NTC17	On 27/02/2017	Spot Bond	0.00000	100.00000		0.00000	100.35261			0.00	0	0.00
NTC18	On 27/02/2019	Spot Bond	0.00000	100.00000		0.00000	100.54789			0.00	0	0.00
NYT101	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.63167			0.00	0	0.00
NYT102	On 28/05/2020	Spot Bond	0.00000	100.00000		0.00000	100.68465			0.00	0	0.00
NYT13U	On 28/05/2020	Spot Bond	100.00000	16.97938		100.00000	16.93686			0.00	0	0.00
OCT1A1	On 18/10/2015	Spot Bond	100.00000	63.89808		100.00000	63.73985			0.00	0	0.00
OML01	On 27/10/2015	Spot Bond	7.09000	104.70041		7.09000	104.68038			0.00	0	800,000,000.00
OML02	On 21/11/2024	Spot Bond	0.00000	100.00000		0.00000	100.55931			0.00	300,000,000	100,000,000.00
OML03	On 27/11/2024	Spot Bond	9.40500	102.07920		9.40500	102.43569			0.00	0	0.00
OML04	On 19/03/2025	Spot Bond	0.00000	100.00000		0.00000	100.13862			0.00	0	0.00
OML05	On 19/03/2025	Spot Bond	9.55500	101.48184		9.55500	100.95362			0.00	0	1,500,000,000.00
OML06	On 19/03/2027	Spot Bond	10.11500	101.59700		10.11500	101.17353			0.00	0	1,500,000,000.00
OML07	On 19/03/2030	Spot Bond	10.77000	101.56408		10.77000	101.28912			0.00	0	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
OTCA2U	On 31/07/2016	Spot Bond	100.00000		37.51883		100.00000	37.42488			0.00	0	0.00
PBET01	On 13/09/2015	Spot Bond	0.00000		100.00000		0.00000	98.10000			0.00	0	0.00
PMM10	On 14/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.74760			0.00	0	0.00
PMM12/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.70500		10.00000	107.67700			0.00	0	0.00
PMM15	On 04/05/2015	Spot Bond	0.00000		100.00000		0.00000	102.78253			0.00	0	0.00
PMM16	On 02/09/2015	Spot Bond	0.00000		100.00000		0.00000	100.45527			0.00	0	0.00
PMM17	On 06/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.38259			0.00	0	0.00
PPC001	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	100.04177			0.00	0	0.00
PPC002	On 31/12/2018	Spot Bond	0.00000		100.00000		0.00000	100.02789			0.00	0	0.00
PPC003	On 31/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.25736			0.00	0	0.00
PPC004	On 30/06/2021	Spot Bond	9.12500		104.96302		9.12500	105.71116			0.00	0	0.00
PRE1A1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.12490			0.00	0	0.00
PRE1A2	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.15589			0.00	0	0.00
PRE1A3	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.16983			0.00	0	0.00
PRE1B1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.20081			0.00	0	0.00
PRE1C1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.33397			0.00	0	0.00
PRE1D1	On 27/01/2028	Spot Bond	0.00000		100.00000		0.00000	101.36492			0.00	0	0.00
PTH01	On 30/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.22075			0.00	0	0.00
R010P	On 21/12/2025	Spot Bond	7.59000		44.93267		7.59000	44.92347			0.00	0	0.00
R158	On 15/09/2015	Spot Bond	6.10000		103.75034		6.10000	103.73348		2,246,020,000,000,000.00	68,200,000,000	33,365,719,400.00	
R158P	On 15/09/2015	Spot Bond	6.28500		97.10725		6.28500	97.09102			0.00	0	0.00
R159	On 15/09/2016	Spot Bond	6.38500		110.23256		6.38500	110.21373		699,589,177,080,000.00	09,567,608,000	61,857,502,500.00	
R159P	On 15/09/2016	Spot Bond	6.21500		91.39528		6.21500	91.38008			0.00	0	0.00
R186	On 21/12/2026	Spot Bond	7.76800		123.50923		7.77000	123.46604		9,119,891,556,410,400.00	61,366,060,300	52,768,527,000.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R187P	On 21/12/2026	Spot Bond	7.51000	42.08618	7.51000	42.07766					0.00	0	0.00
R188P	On 21/12/2027	Spot Bond	7.43000	39.48099	7.43000	39.47308					0.00	0	0.00
R197	On 07/12/2023	Spot Bond	1.75000	285.01836	1.76000	284.81838				13,154,327,900,000.00	7,516,758,800	19,731,850,500.00	
R202	On 07/12/2033	Spot Bond	1.72500	235.33007	1.72000	235.50128				93,071,650,500,000.00	53,954,580,000	73,526,244,500.00	
R2023	On 28/02/2023	Spot Bond	7.44000	102.37097	7.53500	101.78455				3,347,579,072,328,000.00	49,943,423,700	83,277,894,400.00	
R203	On 15/09/2017	Spot Bond	6.68000	103.76404	6.78500	103.50487				6,687,387,750,008,000.00	01,105,950,600	27,274,092,400.00	
R2030	On 31/01/2030	Spot Bond	8.16500	99.77156	8.16500	99.74950				1,427,287,662,762,500.00	74,805,592,500	74,593,876,300.00	
R2032	On 31/03/2032	Spot Bond	8.30000	99.43763	8.30000	99.41540				970,530,138,600,000.00	16,931,342,000	74,772,000,700.00	
R2037	On 31/01/2037	Spot Bond	8.40000	102.24299	8.40000	102.21976				4,232,372,484,480,000.00	03,853,867,200	96,765,936,000.00	
R204	On 21/12/2018	Spot Bond	6.94500	105.49321	7.05000	105.12596				5,310,434,034,072,000.00	64,641,329,600	83,835,535,200.00	
R2044	On 31/01/2044	Spot Bond	8.44000	104.62113	8.44000	104.59724				1,039,065,085,880,000.00	23,111,977,000	68,292,242,000.00	
R2048	On 28/02/2048	Spot Bond	8.42000	104.26731	8.42000	104.24395				3,626,775,772,774,000.00	30,733,464,700	73,070,814,200.00	
R207	On 15/01/2020	Spot Bond	7.11000	101.94860	7.20500	101.54700				4,659,662,214,711,000.00	55,367,400,100	99,913,823,500.00	
R208	On 31/03/2021	Spot Bond	7.23000	97.60115	7.32500	97.13292				9,442,955,364,846,000.00	06,079,580,200	104,618,111,400.00	
R209	On 31/03/2036	Spot Bond	8.27000	79.93967	8.34500	79.29771				2,627,716,611,172,000.00	17,740,823,600	58,763,285,700.00	
R210	On 31/03/2028	Spot Bond	1.76000	172.86756	1.77000	172.67689				6,737,421,152,000.00	3,828,080,200	38,885,328,900.00	
R211	On 31/01/2017	Spot Bond	1.50000	130.17739	1.50000	130.17958				38,393,164,800,000.00	25,595,443,200	56,331,700,000.00	
R212	On 31/01/2022	Spot Bond	1.67500	136.43988	1.67500	136.44152				82,732,908,510,000.00	49,392,781,200	68,377,435,200.00	
R213	On 28/02/2031	Spot Bond	8.14000	90.41048	8.22000	89.73796				5,680,758,405,520,000.00	97,881,868,000	23,811,084,800.00	
R214	On 28/02/2041	Spot Bond	8.37500	80.73073	8.37500	80.71275				5,716,542,352,550,000.00	82,572,221,200	66,112,797,500.00	
R228C	On 15/09/2015	Spot Bond	6.28500	97.10725	6.28500	97.09102					0.00	0	0.00
R229C	On 15/03/2016	Spot Bond	6.20500	94.24425	6.20500	94.22860					0.00	0	0.00
R230C	On 15/09/2016	Spot Bond	6.21500	91.39528	6.21500	91.38008					0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R327C	On 21/06/2015	Spot Bond	6.35500	98.50785		6.35500	98.49096			0.00	0	0.00
R328C	On 21/12/2015	Spot Bond	6.22500	95.57088		6.22500	95.55479			0.00	0	0.00
R329C	On 21/06/2016	Spot Bond	6.20500	92.70830		6.20500	92.69274			0.00	0	0.00
R330C	On 21/12/2016	Spot Bond	6.26500	89.82764		6.26500	89.81242			0.00	0	0.00
R331C	On 21/06/2017	Spot Bond	6.76000	86.16937		6.76000	86.15363			0.00	0	0.00
R332C	On 21/12/2017	Spot Bond	6.81000	83.24174		6.81000	83.22642			0.00	0	0.00
R333C	On 21/06/2018	Spot Bond	7.05500	79.88563		7.05500	79.87042			0.00	0	0.00
R334C	On 21/12/2018	Spot Bond	7.03500	77.21944		7.03500	77.20478			0.00	0	0.00
R335C	On 21/06/2019	Spot Bond	7.01500	74.65667		7.01500	74.64253			0.00	0	0.00
R336C	On 21/12/2019	Spot Bond	7.00500	72.15985		7.00500	72.14620			0.00	0	0.00
R337C	On 21/06/2020	Spot Bond	7.16500	69.15584		7.16500	69.14247			0.00	0	0.00
R338C	On 21/12/2020	Spot Bond	7.14500	66.83805		7.14500	66.82516			0.00	0	0.00
R339C	On 21/06/2021	Spot Bond	7.24500	64.14515		7.24500	64.13261			0.00	0	0.00
R340C	On 21/12/2021	Spot Bond	7.21500	62.02362		7.21500	62.01155			0.00	0	0.00
R341C	On 21/06/2022	Spot Bond	7.18500	59.98965		7.18500	59.97802			0.00	0	0.00
R342C	On 21/12/2022	Spot Bond	7.15500	58.03920		7.15500	58.02799			0.00	0	0.00
R343C	On 21/06/2023	Spot Bond	7.11500	56.21316		7.11500	56.20236			0.00	0	0.00
R344C	On 21/12/2023	Spot Bond	7.07500	54.46563		7.07500	54.45523			0.00	0	0.00
R345C	On 21/06/2024	Spot Bond	7.71000	49.71117		7.71000	49.70084			0.00	0	0.00
R346C	On 21/12/2024	Spot Bond	7.67000	48.04583		7.67000	48.03590			0.00	0	0.00
R347C	On 21/06/2025	Spot Bond	7.63000	46.45422		7.63000	46.44466			0.00	0	0.00
R348C	On 21/12/2025	Spot Bond	7.59000	44.93267		7.59000	44.92347			0.00	0	0.00
R349C	On 21/06/2026	Spot Bond	7.55000	43.47774		7.55000	43.46889			0.00	0	0.00
R350C	On 21/12/2026	Spot Bond	7.51000	42.08618		7.51000	42.07766			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
R351C	On 21/06/2027	Spot Bond		7.47000	40.75490		7.47000	40.74669			0.00	0	0.00
R352C	On 21/12/2027	Spot Bond		7.43000	39.48099		7.43000	39.47308			0.00	0	0.00
RCSB03	On 15/07/2016	Spot Bond		0.00000	100.00000		0.00000	103.64542			0.00	0	0.00
RCSB04	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.96193			0.00	0	0.00
RCSB05	On 12/04/2018	Spot Bond		0.00000	100.00000		0.00000	104.16013			0.00	0	0.00
RCSB06	On 17/01/2017	Spot Bond		0.00000	100.00000		0.00000	102.89852			0.00	0	0.00
RCSB07	On 10/12/2017	Spot Bond		0.00000	100.00000		0.00000	100.36064			0.00	0	0.00
RCSB1U	On 30/04/2017	Spot Bond		100.00000	22.40599		100.00000	22.34988			0.00	0	0.00
RCSB2U	On 24/07/2017	Spot Bond		100.00000	15.61325		100.00000	15.57459			0.00	0	0.00
RCSB3U	On 17/03/2017	Spot Bond		100.00000	28.88562		100.00000	28.81564			0.00	0	0.00
RCSB4U	On 07/11/2015	Spot Bond		100.00000	61.67983		100.00000	61.52537			0.00	0	0.00
RCSB5U	On 10/12/2016	Spot Bond		100.00000	28.52417		100.00000	28.45507			0.00	0	0.00
RDF01U	On 04/09/2017	Spot Bond		100.00000	21.57078		100.00000	21.51516			0.00	0	0.00
RDF02U	On 04/12/2020	Spot Bond		100.00000	7.78228		100.00000	7.75814			0.00	0	0.00
RDF03U	On 04/04/2018	Spot Bond		100.00000	13.28781		100.00000	13.25355			0.00	0	0.00
RDF04U	On 04/10/2018	Spot Bond		100.00000	11.36190		100.00000	11.33260			0.00	0	0.00
RDF05U	On 04/12/2019	Spot Bond		100.00000	9.48573		100.00000	9.46127			0.00	0	0.00
RDFB01	On 30/03/2015	Spot Bond		0.00000	100.00000		0.00000	99.91378			0.00	0	0.00
RDFB02	On 11/03/2018	Spot Bond		0.00000	100.00000		0.00000	100.29911			0.00	0	0.00
RDFB03	On 22/03/2016	Spot Bond		0.00000	100.00000		0.00000	100.32277			0.00	0	0.00
RDFB04	On 27/11/2017	Spot Bond		0.00000	100.00000		0.00000	100.55496			0.00	0	0.00
RDFB05	On 27/11/2019	Spot Bond		0.00000	100.00000		0.00000	100.58304			0.00	0	10,000,000.00
RDFC13	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RDFC17	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	102.30400			0.00	0	0.00
RDFC18	On 25/11/2015	Spot Bond	0.00000	100.00000		0.00000	100.54456			0.00	0	0.00
RDFC19	On 26/05/2015	Spot Bond	0.00000	100.00000		0.00000	100.47786			0.00	0	0.00
RDFC21	On 28/09/2015	Spot Bond	100.00000	72.04178		100.00000	100.00000		3,050,000,000,000,000.00	30,500,000,000	30,500,000,000.00	
RDFC22	On 24/03/2016	Spot Bond	100.00000	54.98358		100.00000	100.00000		2,760,000,000,000,000.00	27,600,000,000	27,600,000,000.00	
RES01U	On 02/03/2018	Spot Bond	100.00000	16.46838		100.00000	16.42848			0.00	0	0.00
RES02U	On 02/03/2019	Spot Bond	100.00000	11.55256		100.00000	11.52458			0.00	0	0.00
RES03U	On 02/03/2020	Spot Bond	100.00000	9.57144		100.00000	9.54826			0.00	0	0.00
RES04U	On 02/03/2021	Spot Bond	100.00000	8.84440		100.00000	8.82298			0.00	0	0.00
RES12	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	100.86898			0.00	0	0.00
RES15	On 12/11/2017	Spot Bond	0.00000	100.00000		0.00000	101.47379			0.00	0	0.00
RES18	On 05/02/2018	Spot Bond	0.00000	100.00000		0.00000	101.03389			0.00	0	0.00
RES24	On 09/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.33761			0.00	0	0.00
RES27	On 21/10/2016	Spot Bond	0.00000	100.00000		0.00000	101.46821			0.00	0	0.00
RES29	On 28/11/2016	Spot Bond	0.00000	100.00000		0.00000	100.48273			0.00	0	0.00
RES30	On 07/03/2021	Spot Bond	0.00000	100.00000		0.00000	100.34904			0.00	0	0.00
RES31	On 02/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.84663			0.00	0	0.00
RES32	On 20/10/2017	Spot Bond	0.00000	100.00000		0.00000	101.35039			0.00	0	0.00
RMBI06	On 24/07/2038	Spot Bond	100.00000	0.00000		100.00000	0.00000			0.00	0	0.00
RP005	On 31/03/2017	Spot Bond	0.00000	100.00000		0.00000	84.69093			0.00	0	0.00
RP006	On 30/04/2019	Spot Bond	0.00000	100.00000		0.00000	83.55790			0.00	0	0.00
RP007	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	89.94459			0.00	0	0.00
RP008	On 30/04/2016	Spot Bond	0.00000	100.00000		0.00000	88.84981			0.00	0	0.00
RP013	On 27/09/2016	Spot Bond	0.00000	100.00000		0.00000	99.94193			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
RP014	On 27/09/2019	Spot Bond	0.00000	100.00000	0.00000	81.40584		0.00		0	0.00	
RP016	On 10/12/2015	Spot Bond	0.00000	100.00000	0.00000	93.65434		0.00		0	0.00	
RP018	On 12/02/2020	Spot Bond	12.35000	103.62058	12.35000	103.58628		0.00		0	0.00	
RP020	On 12/02/2020	Spot Bond	100.00000	15.12489	100.00000	15.08701		0.00		0	0.00	
RP026	On 13/06/2016	Spot Bond	0.00000	100.00000	0.00000	100.53654		0.00		0	0.00	
RPG03	On 23/03/2015	Spot Bond	0.00000	100.00000	0.00000	100.00000		0.00		0	0.00	
RPP01U	On 31/08/2018	Spot Bond	100.00000	5.85947	100.00000	5.84512		0.00		0	0.00	
RPP04U	On 07/10/2016	Spot Bond	100.00000	25.44595	100.00000	25.38293		0.00		0	0.00	
RPP07U	On 31/01/2016	Spot Bond	100.00000	58.62317	100.00000	58.47637		0.00		0	0.00	
RPP08U	On 30/04/2020	Spot Bond	100.00000	14.60035	100.00000	14.58247		0.00		0	0.00	
RPP09U	On 21/11/2016	Spot Bond	100.00000	31.31522	100.00000	31.23680		0.00		0	0.00	
RPS001	On 16/11/2022	Spot Bond	0.00000	100.00000	0.00000	105.72684		0.00		0	0.00	
RPS002	On 30/04/2025	Spot Bond	0.00000	100.00000	0.00000	79.18878		0.00		0	0.00	
RW21	On 21/04/2021	Spot Bond	8.62500	110.51496	8.62500	110.48933		0.00		0	760,000,000.00	
RW23	On 10/12/2023	Spot Bond	8.78500	107.09400	8.78500	107.06871		0.00		0	20,100,000,000.00	
RW28	On 10/12/2028	Spot Bond	9.45000	91.29044	9.45000	108.96721		0.00		0	55,900,000,000.00	
SBC2	On 28/04/2016	Spot Bond	0.00000	100.00000	0.00000	97.58298		0.00		0	0.00	
SBK12	On 24/11/2016	Spot Bond	7.58500	108.59082	7.58500	108.56848		0.00		0	1,260,000,000.00	
SBK12/R157	On 25/11/2020	Spot Bond	10.00000	107.70500	10.00000	107.67700		0.00		0	0.00	
SBK13	On 24/11/2016	Spot Bond	0.00000	100.00000	0.00000	100.58838		0.00		0	30,000,000.00	
SBK14	On 01/12/2017	Spot Bond	8.83500	104.96139	8.83500	104.93647		0.00		0	100,000,000.00	
SBK15	On 23/01/2022	Spot Bond	0.00000	100.00000	0.00000	102.20912		0.00		0	0.00	
SBK16	On 15/03/2023	Spot Bond	0.00000	100.00000	0.00000	101.38023		0.00		0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBK17	On 30/07/2024	Spot Bond	0.00000		100.00000		0.00000	102.67259			0.00	0	500,000,000.00
SBK18	On 24/10/2020	Spot Bond	0.00000		100.00000		0.00000	101.34946			0.00	0	70,000,000.00
SBK19	On 24/10/2019	Spot Bond	0.00000		100.00000		0.00000	101.32606			0.00	0	0.00
SBK20	On 02/12/2024	Spot Bond	0.00000		100.00000		0.00000	100.60711			0.00	0	30,000,000.00
SBK21	On 28/01/2025	Spot Bond	0.00000		100.00000		0.00000	101.44779			0.00	0	0.00
SBK7	On 24/05/2015	Spot Bond	7.00000		103.64228		7.00000	103.62263			0.00	0	0.00
SBK9	On 10/04/2018	Spot Bond	8.55000		103.45280		8.55000	103.42900			0.00	0	2,370,000,000.00
SBN27	On 15/09/2015	Spot Bond	7.59000		103.04308		7.59000	103.02239			0.00	0	0.00
SBN29	On 15/09/2015	Spot Bond	7.96000		102.86894		7.96000	102.84732			0.00	0	0.00
SBN31	On 15/09/2015	Spot Bond	7.35000		103.15634		7.35000	103.13627			0.00	0	0.00
SBN33	On 15/09/2017	Spot Bond	8.18500		100.38473		8.18500	100.36285			0.00	0	0.00
SBN34	On 15/09/2015	Spot Bond	7.49500		103.08788		7.49500	103.06744			0.00	0	0.00
SBN35	On 15/09/2015	Spot Bond	7.74500		102.97005		7.74500	102.94898			0.00	0	0.00
SBN45	On 15/09/2017	Spot Bond	0.00000		100.00000		0.00000	100.18650			0.00	0	0.00
SBN51	On 03/10/2016	Spot Bond	0.00000		100.00000		0.00000	99.73375			0.00	0	0.00
SBS13	On 22/09/2017	Spot Bond	7.83500		102.46165		7.83500	102.44026			0.00	0	0.00
SBS15	On 26/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.64467			0.00	0	0.00
SBS16	On 22/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.03798			0.00	0	0.00
SBS18	On 23/06/2018	Spot Bond	0.00000		100.00000		0.00000	101.23954			0.00	0	0.00
SBS19	On 23/06/2021	Spot Bond	8.79500		109.12104		8.79500	109.09524		44,150,900,000,000.00	5,020,000,000	2,510,000,000	2,510,000,000.00
SBS20	On 15/05/2026	Spot Bond	9.67000		106.17013		9.67000	106.14243			0.00	0	0.00
SBS21	On 15/05/2026	Spot Bond	0.00000		100.00000		0.00000	100.84880			0.00	0	30,000,000.00
SBS22	On 24/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.67458			0.00	0	1,500,000,000.00
SBS23	On 23/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.80047			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SBS24		On 24/05/2019	Spot Bond	0.00000	100.00000		0.00000	102.82326			0.00	0	0.00
SBS25		On 24/05/2019	Spot Bond	8.63000	103.79336		8.63000	103.76914			0.00	0	470,000,000.00
SBS26U		On 28/02/2017	Spot Bond	100.00000	20.93774		100.00000	20.89089			0.00	0	0.00
SBS27		On 20/02/2024	Spot Bond	9.07500	107.28587		9.07500	107.25956		1,452,000,000,000.00		160,000,000	2,580,000,000.00
SBS28		On 23/04/2017	Spot Bond	0.00000	100.00000		0.00000	100.93653			0.00	0	1,000,000,000.00
SBS29		On 12/06/2019	Spot Bond	8.58500	102.82531		8.58500	102.80157			0.00	0	0.00
SBS3		On 25/05/2026	Spot Bond	9.68000	92.75103		9.68000	92.72681			0.00	0	0.00
SBS30		On 12/06/2019	Spot Bond	0.00000	100.00000		0.00000	99.72634			0.00	0	0.00
SBS31		On 27/06/2027	Spot Bond	9.42000	105.38403		9.42000	105.35740			0.00	0	0.00
SBS32		On 19/09/2017	Spot Bond	0.00000	100.00000		0.00000	100.11935			0.00	0	0.00
SBS33		On 19/09/2019	Spot Bond	0.00000	100.00000		0.00000	100.12256			0.00	0	0.00
SBS34		On 19/09/2024	Spot Bond	9.57000	103.44325		9.57000	103.41698			0.00	0	1,450,000,000.00
SBS35		On 29/01/2018	Spot Bond	0.00000	100.00000		0.00000	101.10840			0.00	0	0.00
SBS36		On 29/01/2020	Spot Bond	0.00000	100.00000		0.00000	101.13831			0.00	0	0.00
SBS37		On 29/01/2020	Spot Bond	8.60500	98.76194		8.60500	98.73896			0.00	0	0.00
SBS38		On 29/01/2025	Spot Bond	9.69000	97.63044		9.69000	97.60492			0.00	0	0.00
SBS39		On 29/01/2030	Spot Bond	10.27000	97.25633		10.27000	97.22943			0.00	0	20,000,000.00
SBS4		On 16/11/2021	Spot Bond	9.02500	100.98030		9.02500	100.95568			0.00	0	80,000,000.00
SBS9		On 07/07/2016	Spot Bond	7.38500	107.29511		7.38500	107.27362			0.00	0	370,000,000.00
SBSI11		On 07/12/2023	Spot Bond	2.37000	126.12117		2.37000	272.76344			0.00	0	60,000,000.00
SBSI12		On 31/01/2017	Spot Bond	2.14500	101.01234		2.14500	128.67634			0.00	0	130,000,000.00
SCM10U		On 15/09/2017	Spot Bond	100.00000	22.01239		100.00000	21.95906			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

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
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	101.42145				0.00	0	0.00
SHF01	On 15/12/2016	Spot Bond	100.00000		21.53858	100.00000	21.48640				0.00	0	0.00
SHI02	On 01/10/2021	Spot Bond	0.00000		165.12525	0.00000	82.63494				0.00	0	0.00
SHI05	On 31/01/2017	Spot Bond	2.77000		113.43186	2.77000	127.24095				0.00	0	0.00
SHPCBU	On 03/04/2017	Spot Bond	6.50000		103.10495	6.50000	103.08683				0.00	0	0.00
SHS01	On 15/12/2016	Spot Bond	0.00000		100.00000	0.00000	101.32923				0.00	0	0.00
SHS03	On 29/06/2015	Spot Bond	0.00000		100.00000	0.00000	99.90035				0.00	0	0.00
SHS04	On 29/06/2017	Spot Bond	0.00000		100.00000	0.00000	101.48247				0.00	0	0.00
SHS05	On 29/06/2017	Spot Bond	8.81500		101.93715	8.81500	101.91299				0.00	0	260,000,000.00
SHS06	On 12/12/2017	Spot Bond	0.00000		100.00000	0.00000	101.02038				0.00	0	0.00
SHS07	On 10/04/2016	Spot Bond	0.00000		100.00000	0.00000	101.73513				0.00	0	0.00
SHS08	On 21/05/2016	Spot Bond	0.00000		100.00000	0.00000	100.04146				0.00	0	0.00
SHS11U	On 19/11/2016	Spot Bond	100.00000		22.89500	100.00000	22.83767				0.00	0	0.00
SHS11U/JIBAR	On 25/11/2020	Spot Bond	10.00000		107.70500	10.00000	107.67700				0.00	0	0.00
SHS12	On 12/12/2016	Spot Bond	0.00000		100.00000	0.00000	100.27766				0.00	0	0.00
SHS13U	On 21/05/2015	Spot Bond	100.00000		88.66350	100.00000	88.45339				0.00	0	0.00
SHS14	On 17/06/2017	Spot Bond	0.00000		100.00000	0.00000	100.24125				0.00	0	0.00
SHS16U	On 29/06/2016	Spot Bond	100.00000		40.65646	100.00000	40.55579				0.00	0	0.00
SHS17U	On 30/09/2016	Spot Bond	100.00000		33.68153	100.00000	33.59813				0.00	0	0.00
SHS18U	On 30/11/2016	Spot Bond	100.00000		29.28011	100.00000	29.20840				0.00	0	0.00
SHS19	On 10/09/2017	Spot Bond	9.12500		102.66539	9.12500	102.64049				0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SHS20	On 19/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.48172			0.00	0	0.00
SHS21	On 06/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.94429			0.00	0	1,600,000,000.00
SHS22	On 23/02/2020	Spot Bond	0.00000		100.00000		0.00000	100.67159			0.00	0	0.00
SLI2	On 15/08/2016	Spot Bond	7.63500		103.62483		7.63500	103.60339			0.00	0	2,140,000,000.00
SLI3	On 15/08/2023	Spot Bond	8.65000		101.21583		8.65000	101.04247			0.00	0	0.00
SNT01	On 15/09/2017	Spot Bond	8.18500		100.38473		8.18500	100.36285			0.00	0	3,290,000,000.00
SPDA2	On 21/08/2016	Spot Bond	0.00000		100.00000		0.00000	100.62454			0.00	0	0.00
SPDA3	On 21/08/2015	Spot Bond	0.00000		100.00000		0.00000	100.73228			0.00	0	0.00
SPDA4	On 21/08/2017	Spot Bond	0.00000		100.00000		0.00000	101.06440			0.00	0	0.00
SPDA5	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.59596			0.00	0	0.00
SPDA6	On 21/08/2024	Spot Bond	0.00000		100.00000		0.00000	100.61203			0.00	0	0.00
SPG001	On 31/10/2016	Spot Bond	0.00000		100.00000		0.00000	100.50830			0.00	0	0.00
SSA01	On 28/06/2016	Spot Bond	7.88500		104.35689		7.88500	104.33472			0.00	0	900,000,000.00
SSA02	On 20/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.34833			0.00	0	0.00
SSA04	On 16/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.61569			0.00	0	0.00
SSA05	On 16/04/2018	Spot Bond	0.00000		100.00000		0.00000	101.43133			0.00	0	200,000,000.00
SSA06	On 16/04/2020	Spot Bond	8.87500		100.29193		8.87500	100.26800			0.00	0	586,600,000.00
SSN001	On 01/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.51507			0.00	0	0.00
SSN002	On 26/03/2017	Spot Bond	0.00000		100.00000		0.00000	99.97879			0.00	0	0.00
SSN003	On 25/04/2017	Spot Bond	0.00000		100.00000		0.00000	101.27880			0.00	0	0.00
SSN004	On 31/03/2021	Spot Bond	8.81500		90.42783		8.81500	90.40641			0.00	0	0.00
SSN005	On 31/03/2021	Spot Bond	8.81500		90.42783		8.81500	90.40641			0.00	0	0.00
SSN007	On 15/01/2020	Spot Bond	8.56500		96.29028		8.56500	96.26797			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SSN008	On 18/06/2017	Spot Bond	0.00000	100.00000		0.00000	100.15444			0.00	1,400,000,000	400,000,000.00
SSN009	On 15/09/2017	Spot Bond	7.66500	101.53634		7.66500	101.51559			0.00	0	0.00
SSN011	On 31/01/2025	Spot Bond	2.49500	109.69731		2.49500	110.11453			0.00	0	0.00
SSN012	On 21/12/2018	Spot Bond	8.30000	101.11993		8.30000	101.09734			0.00	0	0.00
SSN015	On 26/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.56073			0.00	0	0.00
SSN017	On 21/12/2026	Spot Bond	9.77000	107.74251		9.77000	107.71428			0.00	0	0.00
SSN018	On 02/09/2016	Spot Bond	0.00000	100.00000		0.00000	100.45920			0.00	0	0.00
SSN021	On 28/02/2031	Spot Bond	10.06000	76.43624		10.06000	76.41586			0.00	0	2,500,000,000.00
SSN024	On 21/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.36209			0.00	0	0.00
SSN026	On 16/01/2019	Spot Bond	0.00000	100.00000		0.00000	101.38737			0.00	0	0.00
SSN027	On 25/09/2019	Spot Bond	0.00000	100.00000		0.00000	99.99974			0.00	0	0.00
SSN028	On 16/10/2019	Spot Bond	0.00000	100.00000		0.00000	101.54977			0.00	0	0.00
SSN029	On 07/12/2023	Spot Bond	0.00000	100.00000		0.00000	99.94859			0.00	0	0.00
SSN030	On 24/05/2017	Spot Bond	0.00000	100.00000		0.00000	100.61501			0.00	0	0.00
SSN031	On 16/02/2016	Spot Bond	0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
SSN032	On 20/12/2019	Spot Bond	0.00000	100.00000		0.00000	100.10007			0.00	0	0.00
SSN033	On 17/03/2020	Spot Bond	0.00000	100.00000		0.00000	100.17446			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	99.38735			0.00	0	0.00
SY1221	On 29/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.38904			0.00	0	0.00
SY1222	On 05/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.28163			0.00	0	0.00
SY1224	On 14/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.12363			0.00	0	0.00
SY1225	On 18/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.08665			0.00	400,000,000	100,000,000.00
SY1226	On 19/05/2015	Spot Bond	0.00000	100.00000		0.00000	99.03847			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
SY1228	On 22/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.98750			0.00	0	0.00
SY1229	On 29/05/2015	Spot Bond	0.00000		100.00000		0.00000	98.86033			0.00	0	0.00
SY1230	On 09/06/2015	Spot Bond	0.00000		100.00000		0.00000	98.67132			0.00	0	0.00
SY1231	On 10/06/2015	Spot Bond	0.00000		100.00000		0.00000	98.64924			0.00	0	0.00
SY1232	On 17/06/2015	Spot Bond	0.00000		100.00000		0.00000	98.53312			0.00	0	0.00
SY1233	On 22/04/2015	Spot Bond	0.00000		100.00000		0.00000	99.51667			0.00	0	0.00
SZ18	On 30/09/2015	Spot Bond	6.56000		102.78451		6.56000	102.76628			0.00	0	280,000,000.00
SZ25	On 30/09/2025	Spot Bond	8.42000		103.87315		8.42000	103.84961			0.00	0	0.00
TF108U	On 22/02/2016	Spot Bond	100.00000		58.61430		100.00000	58.46753			0.00	0	0.00
TFS110	On 18/04/2016	Spot Bond	0.00000		100.00000		0.00000	101.24963			0.00	0	0.00
TFS112	On 02/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.98009			0.00	0	0.00
TFS117	On 02/09/2018	Spot Bond	0.00000		100.00000		0.00000	100.46162			0.00	0	0.00
TFS122	On 20/03/2017	Spot Bond	0.00000		100.00000		0.00000	100.01023			0.00	0	0.00
TFS123	On 20/03/2019	Spot Bond	0.00000		100.00000		0.00000	100.01500			0.00	0	0.00
TFS131	On 21/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.62046			0.00	0	0.00
TFS132	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	98.73524			0.00	0	0.00
TFS133	On 28/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.03974			0.00	0	0.00
TFS83	On 28/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.07511			0.00	0	0.00
TFS84	On 28/07/2016	Spot Bond	7.63500		102.68727		7.63500	102.66602			0.00	0	0.00
TH10A1	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.32324			0.00	0	0.00
TH10A2	On 18/10/2038	Spot Bond	0.00000		100.00000		0.00000	101.35848			0.00	0	0.00
TH10A3	On 18/07/2017	Spot Bond	7.83000		101.43170		7.83000	101.41019			0.00	0	0.00
TH10A4	On 18/07/2017	Spot Bond	0.00000		100.00000		0.00000	101.30386			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH10A5	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.34791			0.00	0	0.00
TH10A6	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.41481			0.00	0	0.00
TH10A7	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.30386			0.00	0	0.00
TH10A8	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.34791			0.00	0	0.00
TH10A9	On 18/07/2017	Spot Bond	7.16000	84.97185		7.16000	101.29085			0.00	0	0.00
TH10B1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.43420			0.00	0	0.00
TH10B2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.42716			0.00	0	0.00
TH10C1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	101.59606			0.00	0	0.00
TH10C2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	101.57320			0.00	0	0.00
TH10D1	On 18/10/2038	Spot Bond	0.00000	100.00000		0.00000	102.26237			0.00	0	0.00
TH10D2	On 18/07/2017	Spot Bond	0.00000	100.00000		0.00000	102.18365			0.00	0	0.00
TH11A1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.30210			0.00	0	0.00
TH11A2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.35848			0.00	0	0.00
TH11A3	On 18/07/2018	Spot Bond	8.73000	101.59407		8.73000	101.57010			0.00	0	0.00
TH11A4	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.02445			0.00	0	0.00
TH11A5	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.34791			0.00	0	0.00
TH11A6	On 18/07/2041	Spot Bond	8.52000	98.18341		8.52000	100.56707			0.00	0	0.00
TH11A7	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	100.83892			0.00	0	0.00
TH11A8	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.36305			0.00	0	0.00
TH11B1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.43772			0.00	0	0.00
TH11B2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.41836			0.00	0	0.00
TH11B3	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.42683			0.00	0	0.00
TH11C1	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.59255			0.00	0	0.00
TH11C2	On 18/07/2041	Spot Bond	0.00000	100.00000		0.00000	101.58551			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TH11C3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	101.54018			0.00	0	0.00
TH11D1	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.13990			0.00	0	0.00
TH11D2	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.14691			0.00	0	0.00
TH11D3	On 18/07/2041	Spot Bond	0.00000		100.00000		0.00000	102.13268			0.00	0	0.00
TH12A1	On 21/08/2048	Spot Bond	0.00000		100.00000		0.00000	100.59998			0.00	0	0.00
TH12A2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.62005			0.00	0	0.00
TH12A3	On 21/08/2019	Spot Bond	8.80500		101.83499		8.80500	102.10720			0.00	0	0.00
TH12A4	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.60801			0.00	0	0.00
TH12A5	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.63610			0.00	300,000,000	100,000,000.00
TH12A6	On 21/08/2019	Spot Bond	8.71500		100.13555		8.71500	100.11196			0.00	0	0.00
TH12A7	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.88645			0.00	0	0.00
TH12A8	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.93354			0.00	0	0.00
TH12A9	On 21/02/2048	Spot Bond	8.82500		96.38303		8.82500	99.09155			0.00	0	0.00
TH12B1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.67217			0.00	0	0.00
TH12B2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.67217			0.00	0	0.00
TH12B3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.98645			0.00	0	0.00
TH12C1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.73618			0.00	0	0.00
TH12C2	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.73618			0.00	0	0.00
TH12C3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.08032			0.00	0	0.00
TH12D1	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	100.99457			0.00	0	0.00
TH12D2	On 21/02/2048	Spot Bond	0.00000		100.00000		0.00000	100.99457			0.00	0	0.00
TH12D3	On 21/08/2019	Spot Bond	0.00000		100.00000		0.00000	101.45931			0.00	0	0.00
TH9A10	On 18/07/2016	Spot Bond	0.00000		100.00000		0.00000	101.36483			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
THE8A1	On 18/04/2036	Spot Bond	101.06155	6.82318	101.06155	6.80612				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	101.57507				0.00	0	0.00
THE9A2	On 18/01/2016	Spot Bond	0.00000	100.00000	0.00000	101.33825				0.00	480,000,000	240,000,000.00
THE9A3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.79170				0.00	0	0.00
THE9A5	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.33825				0.00	0	0.00
THE9A6	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.35597				0.00	0	0.00
THE9A7	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.36483				0.00	0	0.00
THE9A8	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.32762				0.00	0	0.00
THE9A9	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.35597				0.00	0	0.00
THE9B1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.45341				0.00	0	0.00
THE9B2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.45341				0.00	0	0.00
THE9B3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.45341				0.00	0	0.00
THE9C1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.59507				0.00	0	0.00
THE9C2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	101.63048				0.00	0	0.00
THE9C3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	101.58622				0.00	0	0.00
THE9D1	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.29346				0.00	0	0.00
THE9D2	On 18/07/2039	Spot Bond	0.00000	100.00000	0.00000	102.33760				0.00	0	0.00
THE9D3	On 18/07/2016	Spot Bond	0.00000	100.00000	0.00000	102.31994				0.00	0	0.00
TL15	On 29/04/2015	Spot Bond	6.65000	105.29774	6.65000	105.27867				0.00	0	1,050,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TL20	On 22/02/2020	Spot Bond	9.15500	88.45406		9.15500	88.40164			0.00	0	0.00
TL20/R207	On 25/11/2020	Spot Bond	10.00000	107.70500		10.00000	107.67700			0.00	0	0.00
TN17	On 14/11/2017	Spot Bond	7.74500	106.88201		7.74500	106.85957			0.00	0	30,208,700,000.00
TN20	On 17/09/2020	Spot Bond	8.97500	106.73656		8.97500	106.71110			0.00	0	21,370,000,000.00
TN20U	On 14/04/2020	Spot Bond	100.00000	1.09987		100.00000	1.09715			0.00	0	0.00
TN23	On 06/11/2023	Spot Bond	9.24000	113.28386		9.24000	113.25560			0.00	0	11,500,000,000.00
TN25	On 19/08/2025	Spot Bond	9.48000	101.03191		9.48000	101.00607			0.00	0	16,130,000,000.00
TN27	On 14/11/2027	Spot Bond	9.52000	98.72314		9.52000	98.69779			0.00	0	10,070,000,000.00
TN30	On 09/10/2030	Spot Bond	9.86500	109.83238		9.86500	109.80332			394,600,000,000,000.00	40,000,000,000	23,500,000,000.00
TN40	On 09/10/2040	Spot Bond	10.28500	109.12401		10.28500	109.09394			0.00	0	2,500,000,000.00
TNF16	On 10/06/2016	Spot Bond	0.00000	100.00000		0.00000	100.30037			0.00	0	0.00
TNF18	On 22/08/2018	Spot Bond	0.00000	100.00000		0.00000	100.64571			0.00	0	0.00
TORQ2	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.76875			0.00	0	0.00
TORQ3	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.78786			0.00	0	0.00
TORQ4	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.78980			0.00	0	0.00
TORQ5	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	100.88394			0.00	0	0.00
TORQ6	On 15/04/2022	Spot Bond	0.00000	100.00000		0.00000	101.07907			0.00	0	0.00
TORQ7	On 15/08/2025	Spot Bond	0.00000	100.00000		0.00000	100.78885			0.00	0	0.00
TPDA01	On 05/04/2015	Spot Bond	0.00000	100.00000		0.00000	101.55475			0.00	0	0.00
TPDA01/JIBAR	On 25/11/2020	Spot Bond	10.00000	107.70500		10.00000	107.67700			0.00	0	0.00
TPDA02	On 05/04/2017	Spot Bond	0.00000	100.00000		0.00000	101.59631			0.00	0	0.00
TPDA03	On 05/04/2018	Spot Bond	0.00000	100.00000		0.00000	101.62870			0.00	0	0.00
TPDA04	On 10/04/2016	Spot Bond	0.00000	100.00000		0.00000	101.37700			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TPDA05	On 10/04/2019	Spot Bond	0.00000	100.00000		0.00000	101.46650			0.00	0	1,100,000,000.00
TR30	On 31/12/2099	Spot Bond	10.00000	99.86623		10.00000	99.83951			0.00	0	0.00
TR31	On 31/12/2099	Spot Bond	9.75000	99.86957		9.75000	99.84350			0.00	0	0.00
TR32	On 31/12/2099	Spot Bond	100.00000	9.87172		100.00000	9.84628			0.00	0	0.00
TRAA1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.17533			0.00	0	0.00
TRAA2	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.18566			0.00	0	0.00
TRAB1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.19139			0.00	0	0.00
TRAC1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.19253			0.00	0	0.00
TRAD1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.22434			0.00	0	0.00
TRAE1	On 14/06/2024	Spot Bond	0.00000	100.00000		0.00000	100.29336			0.00	0	0.00
TSE01U	On 31/07/2019	Spot Bond	100.00000	13.05176		100.00000	13.01907			0.00	0	0.00
TSP164	On 02/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.85420			0.00	0	0.00
TSP166	On 16/04/2015	Spot Bond	0.00000	100.00000		0.00000	99.60125			0.00	0	0.00
TSP167	On 28/05/2015	Spot Bond	0.00000	100.00000		0.00000	98.85269			0.00	0	0.00
TSP168	On 11/06/2015	Spot Bond	0.00000	100.00000		0.00000	98.59482			0.00	0	0.00
TSP170	On 09/07/2015	Spot Bond	0.00000	100.00000		0.00000	98.02639			0.00	0	0.00
TSP171	On 23/07/2015	Spot Bond	0.00000	100.00000		0.00000	97.80577			0.00	0	0.00
TSP172	On 06/08/2015	Spot Bond	0.00000	100.00000		0.00000	97.52676			0.00	0	0.00
TSP173	On 20/08/2015	Spot Bond	0.00000	100.00000		0.00000	97.23558			0.00	0	0.00
TSP174	On 03/09/2015	Spot Bond	0.00000	100.00000		0.00000	96.96444			0.00	0	0.00
TSP175	On 17/09/2015	Spot Bond	0.00000	100.00000		0.00000	100.30883			0.00	0	0.00
TSP177	On 15/10/2015	Spot Bond	0.00000	100.00000		0.00000	99.16070			0.00	0	0.00
TSP178	On 29/10/2015	Spot Bond	0.00000	100.00000		0.00000	95.90631			0.00	0	0.00
TSP179	On 26/11/2015	Spot Bond	0.00000	100.00000		0.00000	95.44316			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TSP180	On 10/12/2015	Spot Bond		0.00000	100.00000		0.00000	95.09412			0.00	0	0.00
TSP181	On 21/01/2016	Spot Bond		0.00000	100.00000		0.00000	94.44424			0.00	0	0.00
TSP182	On 30/04/2015	Spot Bond		0.00000	100.00000		0.00000	99.40429			0.00	0	0.00
TSP183	On 04/02/2016	Spot Bond		0.00000	100.00000		0.00000	94.23343			0.00	0	0.00
TSP184	On 18/02/2016	Spot Bond		0.00000	100.00000		0.00000	93.85567			0.00	0	0.00
TSP185	On 03/03/2016	Spot Bond		0.00000	100.00000		0.00000	93.51589			0.00	0	0.00
TSP186	On 17/03/2016	Spot Bond		0.00000	100.00000		0.00000	93.11512			0.00	0	0.00
TTO01U	On 28/08/2019	Spot Bond		100.00000	14.06264		100.00000	14.02742			0.00	0	0.00
TWC067	On 09/04/2015	Spot Bond		100.00000	96.30607		100.00000	96.05263			0.00	0	0.00
TWC079	On 13/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.27726			0.00	0	0.00
TWC080	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.25137			0.00	0	0.00
TWC081	On 17/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.16199			0.00	0	0.00
TWC082	On 20/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.12330			0.00	0	0.00
TWC083	On 28/07/2015	Spot Bond		0.00000	100.00000		0.00000	100.95014			0.00	0	0.00
TWC084	On 25/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.77588			0.00	0	0.00
TWC085	On 27/05/2015	Spot Bond		0.00000	100.00000		0.00000	100.74795			0.00	0	0.00
TWC086	On 24/03/2015	Spot Bond		0.00000	100.00000		0.00000	100.00000			0.00	0	0.00
TWC087	On 02/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.48452			0.00	0	0.00
TWC088	On 23/04/2015	Spot Bond		100.00000	92.87532		100.00000	92.63959		1,000,000,000,000,000.00	10,000,000,000	10,000,000,000.00	
TWC089	On 22/06/2015	Spot Bond		100.00000	83.19583		100.00000	80.39648		1,030,000,000,000,000.00	10,300,000,000	10,300,000,000.00	
TWC090	On 21/09/2015	Spot Bond		100.00000	77.34151		100.00000	75.41899		200,000,000,000,000.00	2,000,000,000	2,000,000,000.00	
TWCJ16	On 15/04/2015	Spot Bond		0.00000	100.00000		0.00000	101.40479			0.00	0	0.00
TWCJ17	On 02/06/2015	Spot Bond		0.00000	100.00000		0.00000	100.53630			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
TWCM16	On 15/04/2015	Spot Bond	0.00000		100.00000		0.00000	101.26096			0.00	0	0.00
TWCM17	On 02/06/2015	Spot Bond	0.00000		100.00000		0.00000	100.49192			0.00	0	0.00
UG21	On 02/03/2021	Spot Bond	8.72500		109.68505		8.72500	109.65960			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		7.66208		100.00000	7.64658			0.00	0	0.00
VJB01U	On 20/01/2023	Spot Bond	100.00000		7.48523		100.00000	7.47009			0.00	0	0.00
VKC04	On 27/03/2015	Spot Bond	0.00000		100.00000		0.00000	99.96601			0.00	0	0.00
VKC06	On 29/07/2015	Spot Bond	0.00000		100.00000		0.00000	101.13569			0.00	0	0.00
VKC07U	On 04/09/2015	Spot Bond	100.00000		69.25996		100.00000	69.12879			0.00	0	0.00
VKE01	On 08/05/2015	Spot Bond	0.00000		100.00000		0.00000	100.90108			0.00	0	0.00
VKE02	On 08/05/2016	Spot Bond	0.00000		100.00000		0.00000	100.92962			0.00	0	0.00
VKE03	On 08/05/2017	Spot Bond	0.00000		100.00000		0.00000	100.93088			0.00	0	0.00
VKE04	On 28/03/2016	Spot Bond	0.00000		100.00000		0.00000	99.90571			0.00	0	0.00
VKE05	On 28/03/2018	Spot Bond	0.00000		100.00000		0.00000	99.90308			0.00	0	0.00
VPA01U	On 20/01/2023	Spot Bond	100.00000		7.19394		100.00000	7.17938			0.00	0	0.00
VPB01U	On 20/01/2023	Spot Bond	100.00000		7.01708		100.00000	7.00288			0.00	0	0.00
WRS1U	On 25/11/2029	Spot Bond	100.00000		0.00021		100.00000	0.00021			0.00	0	0.00
WS04	On 30/05/2016	Spot Bond	6.77500		110.36837		6.77500	110.34807			0.00	0	10,000,000,000.00
WS05	On 01/08/2018	Spot Bond	1.94000		234.96446		1.94000	234.96558			0.00	0	0.00
WSP1	On 28/05/2015	Spot Bond	6.42000		103.35472		6.42000	103.33674			0.00	0	0.00
WSP2	On 28/05/2017	Spot Bond	7.28500		106.30694		7.28500	106.28592			0.00	0	5,000,000,000.00
WSP3	On 28/05/2019	Spot Bond	7.60500		107.82487		7.60500	107.80264			0.00	0	0.00
WSP4	On 28/05/2020	Spot Bond	7.83000		107.81421		7.83000	107.79133			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	MarkPrice	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Premium Value	Contracts Traded	Open Interest
WSP5	On 28/05/2021	Spot Bond	7.92500	108.08361		7.92500	108.06041			0.00	0	3,310,000,000.00
Z014	On 30/06/2015	Spot Bond	6.05000	98.43369		6.05000	98.41763			0.00	0	0.00
Z020	On 19/10/2015	Spot Bond	5.98000	96.72031		5.98000	96.70465			0.00	0	0.00
Z071	On 01/07/2015	Spot Bond	6.05000	98.41763		6.05000	98.40158			0.00	0	0.00
Z083	On 30/09/2019	Spot Bond	6.99500	73.33332		6.99500	73.31939			0.00	0	0.00
ZA021	On 20/10/2015	Spot Bond	100.00000	67.36808		100.00000	67.24026			0.00	0	0.00
ZA029	On 20/09/2016	Spot Bond	100.00000	35.65877		100.00000	35.59112			0.00	0	0.00

Total for j-Bonds : **94,104,459,720,232,900.00** **4,057,264,108** **60 285 191 454.00**

Grand Total: **94,104,461,011,015,500.00** **4,057,375,727** **60 289 106 315.00**